

ASSETS		LIABILITIES	
Gov & Ag	\$40.0	ST Borrowings	\$0.0
Commercial Paper	1.1	Gov & Ag	46.5
Mortgages	2.9	Commercial Paper	0.0
Total Corp Debt	5.0	Mortgages	0.0
Corp Equity	8.9	Corp Debt	2.1
Derivatives	2.2	Corp Equities	6.3
Cash	0.7	Derivatives	2.1
Total	\$60.8	Total	\$57.0
Collateralized ST Agr	10.0	Collateralized ST Fund	9.5
Receivables	0.0	Payables	0.0
Other Assets	0.0	Deposits	0.0
Inv In Con Subs	0.0	Due To Subs	0.0
Due From Subs	0.0	Sub Notes	0.0
Total	10.0	Total	9.5
		Total	66.5
		Cure pmt	2.25
		Comp	2.0
Adj. Total Assets	\$70.75	Total	\$70.75

Triparty Collateral Analysis

Wed Sep 17 04:00:48 EDT 2008

Customer	Item Count	Collateral Value Including Accrued Interest	Collateral Value After Margin Reduction	Effective Margin %
11.LEHMAN BROTHERS				
1-FRB Securities				
	US Treasuries and Strips	\$6,053,340,790.89	\$5,917,236,088.02	102.30%
	Freddie Mac & Fannie Mae MBS	\$2,613,309,440.97	\$2,562,068,069.56	102.00%
	US Government Agency Securities	\$2,476,000,851.65	\$2,394,974,203.65	103.38%
	Ginnie Mae MBS Pools	\$1,148,210,150.86	\$1,099,050,133.81	104.47%
	Ginnie Mae REMICs	\$225,428,885.81	\$212,760,581.04	105.95%
	Freddie Mac & Fannie Mae REMICs	\$93,680,376.42	\$91,843,506.82	102.00%
		\$12,609,970,496.60	\$12,277,932,582.90	
2-DTC Fixed Income Securities				
Investment Grade				
	Corporate Bonds	\$6,591,833,500.60	\$5,610,920,552.96	117.48%
	Commercial Paper	\$5,000,000,000.00	\$4,166,666,666.67	120.00%
	Private Label CMO	\$2,921,473,580.31	\$2,526,278,690.64	115.64%
	Asset Back Securities	\$2,742,769,664.64	\$2,300,601,711.87	119.22%
	Municipal Bonds	\$1,392,730,481.00	\$1,313,967,372.85	105.99%
	Other	\$491,379,840.04	\$481,744,926.23	102.00%
		\$19,140,187,066.59	\$16,400,179,921.22	
Non-Investment Grade				
	Commercial Paper	\$228,322,474.00	\$190,268,728.29	120.00%
	Other	\$80,756,184.89	\$79,172,802.33	102.00%
	Corporate Bonds	\$3,594,038,067.56	\$3,204,157,106.51	112.17%
	Municipal Bonds	\$2,170,455,757.35	\$2,025,847,017.50	107.14%
	Asset Back Securities	\$1,324,022,420.66	\$1,119,655,766.75	118.25%
	Private Label CMO	\$500,771,649.69	\$417,527,871.95	119.94%
		\$7,898,366,554.15	\$7,036,629,293.33	
		\$27,038,553,620.74	\$23,436,809,214.55	
3-DTC Equities				
Investment Grade				
	Equities & Equity Derivatives	\$704,542,563.88	\$605,973,140.11	116.27%
Non-Investment Grade				
	Equities & Equity Derivatives	\$7,956,293,693.64	\$7,264,861,515.60	109.52%
		\$7,956,293,693.64	\$7,264,861,515.60	
		\$8,660,836,257.52	\$7,870,834,655.71	
4-Other				
		\$59,751,299.80	\$51,922,156.65	115.08%
		\$59,751,299.80	\$51,922,156.65	
TOTAL Unwind:		\$48,369,111,674.66	\$43,637,498,609.81	

DTC 074
DTC 636
Euroclear 22780
CAD
Bony Tri Pledge

Market Value
862,639,264
300,929,347.47
32,390,617.24
3,554,083

Pledged but not confirmed for settlement

#####

FX - LBI with US client Bank to Bank +

526 2062

~~Done Buy~~

Marie Miller ⇒

with 270 2650

JANE'S CELL (917) 679 2680

MARK DOCTOROFF

with 622 1878

W/ Adj. LEH Paper

862,639,264

300,929,347.47

32,390,617.24

3,554,083

777,263,571.04

1,976,776,882.53

	DTC	39710 Triparty Pledge	2300673 CBOND	608328AP5	MOHEGAN TRIBAL GAMING AUTHORITY 7.125% 08/15/14	250000 D	184132.75		184132.75	0
	DTC	39710 Triparty Pledge	2528554 CBOND	52522L376	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09 MXEA	5100 D	428	107.1	107.1	1
	DTC	39710 Triparty Pledge	2215268 MUNI	217296DP4	COPIAGUE UFSD	50000 D	50913.5		50913.5	0
	DTC	39710 Triparty Pledge	2313078 MUNI	64971KN69	NYC TRANS-REF-A1	40900 D	43472.61		43472.61	0
	DTC	39710 Triparty Pledge	2366939 CFGN	P97475AG5	VENEZUELA GOVERNMENT INTERNATIONAL BOND 6% 12/09/20	336500 D	193992.25		193992.25	0
SSDOY	DTC	39710 Triparty Pledge	15164 ADR	824841407	SHISEIDO LTD-SPONSORED ADR	1812 D	41744.856		41744.856	0
	DTC	39710 Triparty Pledge	2582793 MUNI	194738L40	COLLIN-REF-PERM IMPT	175000 D	183576.75		183576.75	0
	DTC	39710 Triparty Pledge	2380000 GOVAGNCY	3133X5G85	FEDERAL HOME LOAN BANK SYSTEM 5.35% 04/08/19	175000 D	173850.4688		173850.4688	0
	DTC	39710 Triparty Pledge	2220837 CBOND	857689AV5	STATION CASINOS INC 6% 04/01/12	250000 D	181958.25		181958.25	0
	DTC	39710 Triparty Pledge	2588012 MEDNOTE	52523J263	LEHMAN BROTHERS HOLDINGS INC 0% 12/18/09 PBW	5000 D	412	103.0	103.0	1
	DTC	39710 Triparty Pledge	2573784 MUNI	472653BH6	JEFFERSON LTD-FSA-CR	50000 D	41261		41261	0
	DTC	39710 Triparty Pledge	1709987 MUNI	574192TK6	MD ST-ST LOC FACS-A	165000 D	170273.4		170273.4	0
	DTC	39710 Triparty Pledge	2473191 MUNI	838418FU0	S HUNTINGTON UFSD	40000 D	41134.4		41134.4	0
	DTC	39710 Triparty Pledge	2490998 MUNI	72316WNB9	PINELLAS SFH-AMT-A-1	40000 D	41048		41048	0
	DTC	39710 Triparty Pledge	184154 USTRES	156884G36	TIGER 0% 08/15/14	41000 D	40396.19382		40396.19382	0
	DTC	39710 Triparty Pledge	2015598 MUNI	57582NPG4	MASSACHUSETTS	40000 D	41390		41390	0
	DTC	39710 Triparty Pledge	2033772 MUNI	605580DA2	MS REF-SER A	150000 D	167286		167286	0
UNH	DTC	39710 Triparty Pledge	186778 COMMON	91324P100	UNITEDHEALTH GROUP INC	6223 D	166714.17		166714.17	0
	DTC	39710 Triparty Pledge	2503327 MEDNOTE	52517P3L3	LEHMAN BROTHERS HOLDINGS INC 8% 08/23/22 MTN VAR	650000 D	642,850	160,712.5	160,712.5	1
	DTC	39710 Triparty Pledge	2585152 MUNI	61212LJD2	MT BRD REGENTS REF-L	150000 D	163627.5		163627.5	0
	DTC	39710 Triparty Pledge	2407429 MUNI	977056X54	WI ST-REF-1	150000 D	161826		161826	0
	DTC	39710 Triparty Pledge	2461253 MEDNOTE	52517PT76	LEHMAN BROTHERS HOLDINGS INC 0% 02/27/17 MTN VAR	150000 D	141,045	35,261.3	35,261.3	1
	DTC	39710 Triparty Pledge	2102834 MUNI	265435BF3	DUNELLEN BOE	150000 D	156075		156075	0
IWR	DTC	39710 Triparty Pledge	1223849 ETF	464287499	ISHARES RUSSELL MIDCAP INDEX	417 D	38484.93		38484.93	0
	DTC	39710 Triparty Pledge	2344437 MUNI	841513LK8	SE TX HSG-B-MTG-BKD	1300594 D	1337283.757		1337283.757	0
	DTC	39710 Triparty Pledge	2214856 MUNI	650034WH0	NY ST URB-B-PRERF-COR	150000 D	152806.5		152806.5	0
	DTC	39710 Triparty Pledge	2464395 MUNI	64985WLQ5	NY ENVIR-A-REVOLVING	34000 D	36690.76		36690.76	0
	DTC	39710 Triparty Pledge	2238758 MUNI	95736JLD4	WESTCHESTER CNTY-RF-D	35000 D	36293.6		36293.6	0
CMP	DTC	39710 Triparty Pledge	2045805 COMMON	20451N101	COMPASS MINERALS INTERNATION	2648 D	162719.6		162719.6	0
	DTC	39710 Triparty Pledge	2482805 MUNI	75729DBV4	REDDING PWRS-REF-A	35000 D	35895.3		35895.3	0
	DTC	39710 Triparty Pledge	2523550 MUNI	74514LPK7	PR COMWLTH UNREF-IMPT	1155000 D	1178608.2		1178608.2	0
	DTC	39710 Triparty Pledge	727 MUNI	003450BN2	ABILENE TEX HEALTH FACILITY DEV CORP TAXABLE D-SAVRS	150000 D	150000		150000	0
	DTC	39710 Triparty Pledge	2344434 MUNI	841513LG7	SE TX HFC PROG-SER B	1273337 D	1308914.036		1308914.036	0
	DTC	39710 Triparty Pledge	2601901 MUNI	25476A5T2	DISTRICT OF COLUMBIA	150000 D	152548.5		152548.5	0
	DTC	39710 Triparty Pledge	76716 MUNI	63967CW8E	NE SFH-SER A	35000 D	35148.75		35148.75	0
	DTC	39710 Triparty Pledge	2528440 CBOND	655864AL4	NORDSTROM INC 7% 01/15/38	1281079 D	1134938.709		1134938.709	0
	DTC	39710 Triparty Pledge	2524284 MUNI	616255AM7	MOORPARK TAX-97-1	35000 D	35060.9		35060.9	0
	DTC	39710 Triparty Pledge	2482769 MUNI	053413BM1	AVALON IMPT-CMNNTY-A	35000 D	35326.2		35326.2	0
	DTC	39710 Triparty Pledge	966785 CBOND	617446GM5	MORGAN STANLEY 6.75% 04/15/11	47000 D	31880.711		31880.711	0
	DTC	39710 Triparty Pledge	2379686 MEDNOTE	52517PE31	LEHMAN BROTHERS HOLDINGS INC 8% 02/24/21 MTN VAR	140000 D	35,747	8,936.7	8,936.7	1
	DTC	39710 Triparty Pledge	2241879 MUNIFLT	60636XMP5	MO SFM-FLTG-TR-L35J	35000 D	35000		35000	0
KUB	DTC	39710 Triparty Pledge	2344439 MUNI	841513LN2	SOUTHEAST TX HSG	1205453 D	1237952.013		1237952.013	0
BF/A	DTC	39710 Triparty Pledge	19178 ADR	501173207	KUBOTA CORP-SPONS ADR	1100 D	37147		37147	0
	DTC	39710 Triparty Pledge	1623 COMMON	115637100	BROWN-FORMAN CORP-CLASS A	440 D	33440		33440	0
	DTC	39710 Triparty Pledge	2344435 MUNI	841513LH5	SOUTHEAST HSG-B	1189596 D	1221869.739		1221869.739	0
COSWF	DTC	39710 Triparty Pledge	2022039 PREFERRED	658318209	NORTH CASTLE CUSTODIAL TRUST VI 4.486% PERP PFD 144A 144! AUCT	27 D	1080000		1080000	0
	DTC	39710 Triparty Pledge	1224831 COMMON	13642L100	CANADIAN OIL SANDS TRUST	899 D	38477.2		38477.2	0
	DTC	39710 Triparty Pledge	2344441 MUNI	841513LT9	SOUTHEAST TX HSG-B-MT	1164537 D	1194663.572		1194663.572	0
	DTC	39710 Triparty Pledge	2482427 MUNI	283353LQ1	EL MONTE UHSD-A-PRERF	30000 D	32268.3		32268.3	0
	DTC	39710 Triparty Pledge	865024 CBOND	191216AH3	COCA-COLA COTHE 5.75% 03/15/11	1000000 D	1061621		1061621	0
	DTC	39710 Triparty Pledge	2569710 MEDNOTE	52522L806	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 SPX	129260 D	10,586	2,646.6	2,646.6	1
PMSEY	DTC	39710 Triparty Pledge	2256325 ADR	74344G104	PROMISE CO LTD-UNSPON ADR	2949 D	31899.333		31899.333	0
	DTC	39710 Triparty Pledge	2344440 MUNI	841513LP7	SE TX HSG-MTG-B	1154219 D	1185071.274		1185071.274	0
DASTY	DTC	39710 Triparty Pledge	11305 ADR	237545108	DASSAULT SYSTEMES SA-ADR	2517 D	146866.95		146866.95	0
STU	DTC	39710 Triparty Pledge	5480 COMMON	863902102	STUDENT LOAN CORP	334 D	36589.7		36589.7	0
	DTC	39710 Triparty Pledge	2566442 MUNI	396066BX9	GREENVILLE SD BLDG	1040000 D	1043962.4		1043962.4	0
	DTC	39710 Triparty Pledge	2482706 MUNI	130624KR9	CALIFORNIA	30000 D	31788.6		31788.6	0
	DTC	39710 Triparty Pledge	2584930 MEDNOTE	89233PY91	TOYOTA MOTOR CREDIT CORP 4.93% 06/27/13 MTN VAR	1044000 D	1031628.141		1031628.141	0
	DTC	39710 Triparty Pledge	2447036 PREFERRED	17310L201	CITIGROUP CAPITAL XVI 6.45% 12/31/66 PFD W	2420 D	35090		35090	0
	DTC	39710 Triparty Pledge	2516395 MUNI	594751AD1	MI TOB SETTLMT SR-A	35000 D	31828.3		31828.3	0
	DTC	39710 Triparty Pledge	2016085 MUNI	172216H97	CINCINNATI	30000 D	31673.7		31673.7	0
	DTC	39710 Triparty Pledge	19986 CBOND	035229CD3	ANHEUSER-BUSCH COS INC 5.75% 04/01/10	1000000 D	1042212.41		1042212.41	0
	DTC	39710 Triparty Pledge	2530110 MUNI	64972FRA6	NYC WTR-A-2008	140000 D	137858		137858	0
	DTC	39710 Triparty Pledge	2296764 CBOND	G0536XAA1	ASIA ALUMINUM HOLDINGS LTD 8% 12/23/11 REGS	165000 D	151465.215		151465.215	0

	DTC	39710 Triparty Pledge	1813594 MUNI	64971KCL8	NYC FIN-UNREF-A-FUTUR	30000 D	31203.6		31203.6	0
	DTC	39710 Triparty Pledge	1670208 CBOND	94975CAL1	WELLS FARGO FINANCIAL INC 5.5% 08/01/12	1000000 D	1024144		1024144	0
	DTC	39710 Triparty Pledge	2292940 MEDNOTE	3704A0TZ5	GMAC LLC 5.35% 11/15/09 SMN	39700 D	32869.60706		32869.60706	0
	DTC	39710 Triparty Pledge	2583431 MUNI	924784NK3	VERO BCH ELEC-RF-A-6/	125000 D	133916.25		133916.25	0
	DTC	39710 Triparty Pledge	2579983 MEDNOTE	5252M0EB9	LEHMAN BROTHERS HOLDINGS INC 6% 06/02/11 MTN VAR	1000000 D	1,000,000	250,000.0	250,000.0	1
	DTC	39710 Triparty Pledge	537997 MUNI	864763MC8	NY INSTITUTE OF TECHNOLOGY	1000000 D	1000000		1000000	0
	DTC	39710 Triparty Pledge	2575355 MUNIFLT	914438CG9	UNIV MA VAR-SR-GTD-A	1000000 D	1000000		1000000	0
	DTC	39710 Triparty Pledge	2554199 MEDNOTE	52522L699	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 PEP	3300 D	308	76.9	76.9	1
	DTC	39710 Triparty Pledge	2513606 MEDNOTE	52522L244	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/10 BSKT	146600 D	9,998	2,499.5	2,499.5	1
	DTC	39710 Triparty Pledge	2224849 CBOND	060505BM5	BANK OF AMERICA CORP 5.375% 06/15/14	1000000 D	918884.38		918884.38	0
	DTC	39710 Triparty Pledge	2016094 MUNI	391674DR6	GTR CLEVELAND TRN	3000 D	30484.8		30484.8	0
	DTC	39710 Triparty Pledge	2579723 MEDNOTE	28264QH64	EKSPORTFINANS A/S 2.81% 05/28/09 MTN	1000000 D	995600		995600	0
MSIGY	DTC	39710 Triparty Pledge	2571611 ADR	60684V108	MIITSUI SUMITOMO-UNSPONS ADR	2070 D	32859.18		32859.18	0
DMAN	DTC	39710 Triparty Pledge	2504504 COMMON	24802R506	DEMANDTEC INC	12525 D	129007.5		129007.5	0
	DTC	39710 Triparty Pledge	1809829 MUNI	295119S44	ERIE CNTY-REF/IMPT	30000 D	30101.4		30101.4	0
	DTC	39710 Triparty Pledge	1649099 MUNI	649838B81	NY DORM N SHORE UNIV	30000 D	30065.4		30065.4	0
	DTC	39710 Triparty Pledge	2544506 REFERED	26702K200	DUTCH HARBOR FINANCE SUB-TRUST 4.486% PERP PFD 144A 144# AUCT	108 D	945000		945000	0
	DTC	39710 Triparty Pledge	1221291 CBOND	337363AE5	FIRST UNION INSTITUTIONAL CAPITAL I 8.04% 12/01/26	50000 D	43858.15		43858.15	0
	DTC	39710 Triparty Pledge	2040509 REFERED	86943W207	SUTTON CAPITAL TRUST III 4.248% PERP PFD 144A III AUCT	16 D	944000		944000	0
	DTC	39710 Triparty Pledge	2344438 MUNI	841513LL6	SOUTHEAST HSG-MTG-B	1022099 D	1052322.467		1052322.467	0
	DTC	39710 Triparty Pledge	2524297 MUNI	757287NC7	REDDING IMPOT OAK 93-1	3000 D	29867.4		29867.4	0
	DTC	39710 Triparty Pledge	2524295 MUNICIPL	714368CJ4	PERRIS TAX #01-2-A	3000 D	29230.5		29230.5	0
	DTC	39710 Triparty Pledge	2585535 CMO	000780KM7	ABN AMRO MORTGAGE CORP 4.75% 07/25/18 7	135000 D	124473.321		124473.321	0
	DTC	39710 Triparty Pledge	2521161 CBOND	52522L384	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 S5FI	19800 D	1,251	312.8	312.8	1
	DTC	39710 Triparty Pledge	2292457 CBOND	73771QAA4	POTOMAC TRUST CAPITAL I 4.489% 02/04/25 144A 04-4 AUCT	1000000 D	1000000		1000000	0
	DTC	39710 Triparty Pledge	2292458 CBOND	73771RAA2	POTOMAC TRUST CAPITAL I 4.486% 01/23/25 144A 04-5 AUCT	1000000 D	1000000		1000000	0
	DTC	39710 Triparty Pledge	2339831 MUNI	254839J87	DISTRICT OF COLUMBIA	125000 D	125000		125000	0
	DTC	39710 Triparty Pledge	2045859 CBOND	45804QAA3	INC MONEY MARKET SECURITIES 4.488% 12/31/33 144A AUCT	988600 D	988600		988600	0
	DTC	39710 Triparty Pledge	2479957 MEDNOTE	52517PY96	LEHMAN BROTHERS HOLDINGS INC 0% 05/23/17 MTN VAR	500000 D	125,000	31,250.0	31,250.0	1
	DTC	39710 Triparty Pledge	2524313 MUNI	98839UAS3	YUCAIPA TAX FACS 98-1	30000 D	28787.7		28787.7	0
	DTC	39710 Triparty Pledge	2281587 MUNI	13062PD66	CA DAILY-UNIV-A-3	900000 D	900000		900000	0
	DTC	39710 Triparty Pledge	332141 MUNI	745190FH6	PR HWY-SER B	26200 D	28152.162		28152.162	0
UPMKY	DTC	39710 Triparty Pledge	19227 ADR	915436109	UPM-KYMMENE OYJ-SPONS ADR	7327 D	133007.031		133007.031	0
CAIGY	DTC	39710 Triparty Pledge	11253 ADR	15234Q108	CENTRAIS ELEC BRAS-ADR PREF	2524 D	32408.16		32408.16	0
	DTC	39710 Triparty Pledge	2270472 MUNI	649713CJ1	NY CITY TRANSIT AUTHORITY SAV35	875000 D	875000		875000	0
	DTC	39710 Triparty Pledge	2480117 MUNI	778190CY2	ROSLYN UFSD	27300 D	27794.676		27794.676	0
	DTC	39710 Triparty Pledge	2207690 MUNI	650014DJ9	NY TWY-SER A	25000 D	27729.5		27729.5	0
	DTC	39710 Triparty Pledge	1393316 REFERED	46623D200	JP MORGAN CHASE CAPITAL X 7% 02/15/32 PFD	1260 D	28476		28476	0
	DTC	39710 Triparty Pledge	15437 REFERED	59021K205	MERRILL LYNCH PREFERRED CAPITAL TRUST V 7.28% PERP PFD F	1806 D	29491.98		29491.98	0
	DTC	39710 Triparty Pledge	2344432 MUNI	841513LD4	SOUTHEAST HSG-MTG-B	933310 D	961393.2979		961393.2979	0
	DTC	39710 Triparty Pledge	2528606 MEDNOTE	28264QE26	EKSPORTFINANS A/S 0% 11/30/10 BSKT	900000 D	849780		849780	0
	DTC	39710 Triparty Pledge	2521160 MEDNOTE	52522L335	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 SPx	122324 D	8,526	2,131.5	2,131.5	1
	DTC	39710 Triparty Pledge	2226236 MUNI	13068H3K8	CA PUB WKS REF-A-UNIV	25000 D	27169.5		27169.5	0
KLIC	DTC	39710 Triparty Pledge	9641 COMMON	501242101	KULICKE & SOFFA INDUSTRIES	5607 D	28091.07		28091.07	0
	DTC	39710 Triparty Pledge	2527637 MEDNOTE	52520W333	LEHMAN BROTHERS HOLDINGS INC 0% 11/30/09 BSKT	111000 D	8,270	2,067.4	2,067.4	1
	DTC	39710 Triparty Pledge	2335433 MUNI	64983XBK9	NY DORM-ST UNIV-B	25000 D	26635.5		26635.5	0
	DTC	39710 Triparty Pledge	2480764 MUNI	759897RJ2	RENSSELAER CNTY REF	25000 D	26561.5		26561.5	0
	DTC	39710 Triparty Pledge	2419557 MUNI	64983MCA4	NY DORM-A-ST UNIV DOR	25000 D	27407.25		27407.25	0
	DTC	39710 Triparty Pledge	2039472 REFERED	52519M205	LEHMAN BROTHERS/FIRST TRUST INCOME OPPORTUNITY FUND 3.773% PERP PFD AUCT	5 D	500		500	0
MASI	DTC	39710 Triparty Pledge	2504181 COMMON	574795100	MASIMO CORPORATION	20149 D	826511.98		826511.98	0
	DTC	39710 Triparty Pledge	2482800 MUNI	587625AP9	MERCED REDEV #2-SER A	25000 D	25952		25952	0
	DTC	39710 Triparty Pledge	2212619 MUNI	575577CP4	MA BAY TRN-UNREF-A	25000 D	26200.5		26200.5	0
	DTC	39710 Triparty Pledge	2580755 MEDNOTE	5252M0BQ9	LEHMAN BROTHERS HOLDINGS INC 0% 05/21/10 SPX	35000 D	4,900	1,225.0	1,225.0	1
	DTC	39710 Triparty Pledge	2464213 CBOND	767754BL7	RITE AID CORP 7.5% 03/01/17	950000 D	764552.4		764552.4	0
	DTC	39710 Triparty Pledge	2420511 MUNI	274785FG4	E RUTHERFORD	25000 D	25987.25		25987.25	0
	DTC	39710 Triparty Pledge	2235690 MUNI	745592BR5	PULASKI CSD	25000 D	25847		25847	0
SAIA	DTC	39710 Triparty Pledge	2420293 COMMON	78709Y105	SCS TRANSPORTATION INC	8140 D	128449.2		128449.2	0
	DTC	39710 Triparty Pledge	2482783 MUNI	169551GL6	CHINO REDEVREF-SER A	25000 D	25636.75		25636.75	0
	DTC	39710 Triparty Pledge	2524008 MUNICIPL	420513CS0	HAWTHORNE REDEV 99-1B	25000 D	25656.5		25656.5	0
	DTC	39710 Triparty Pledge	2389932 CBOND	93933VAY4	WASHINGTON MUTUAL BANK/HENDERSON NV 2.9913% 02/04/11 BKNT FLT	2000000 D	947478		947478	0
	DTC	39710 Triparty Pledge	2515569 MEDNOTE	52517P6Y2	LEHMAN BROTHERS HOLDINGS INC 0% 10/13/09 bskt	150000 D	119,970	29,992.5	29,992.5	1
	DTC	39710 Triparty Pledge	2423935 MUNI	803121CB6	SARAH SCOTT SCH REF	25000 D	25536.5		25536.5	0
	DTC	39710 Triparty Pledge	2561671 MEDNOTE	52522L772	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 BSKT	75450 D	7,439	1,859.8	1,859.8	1
	DTC	39710 Triparty Pledge	2357865 MUNI	45201YGL5	IL HSG DEV-E1-HOMEOWN	25000 D	25552.25		25552.25	0

	DTC	39710 Triparty Pledge	2521158 MEDNOTE	52522L319	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 MTN	70650 D	4,988	1,247.0	1,247.0	1
	DTC	39710 Triparty Pledge	2019416 CBOND	65473QAK9	NISOURCE FINANCE CORP 6.15% 03/01/13	500000 D	507259.135		507259.135	0
	DTC	39710 Triparty Pledge	1810334 MUNI	49474EEJ8	KING CNTY-REF	475000 D	498436.5		498436.5	0
	DTC	39710 Triparty Pledge	2520445 MEDNOTE	52520W341	LEHMAN BROTHERS HOLDINGS INC 0% 10/30/09 BSK1	64725 D	4,964	1,241.1	1,241.1	1
	DTC	39710 Triparty Pledge	2376908 CBOND	927804EZ3	VIRGINIA ELECTRIC AND POWER CO 5.4% 01/15/16 A	500000 D	505013.715		505013.715	0
	DTC	39710 Triparty Pledge	2360365 CBOND	20030NAJ0	COMCAST CORP 5.85% 11/15/15	500000 D	502194		502194	0
	DTC	39710 Triparty Pledge	2032130 CBOND	22541LAH6	CREDIT SUISSE USA INC 5.5% 08/15/13	500000 D	509181		509181	0
	DTC	39710 Triparty Pledge	2304258 CMO	86359BAT8	STRUCTURED ASSET SECURITIES CORP 4.97% 11/25/33 36XS STEP	500000 D	491669.55		491669.55	0
	DTC	39710 Triparty Pledge	2314788 CBOND	481087AC8	VISANT CORP 7.625% 10/01/12	25000 D	25446.8		25446.8	0
	DTC	39710 Triparty Pledge	2316836 PREFERRED	486606205	KAYNE ANDERSON MLP INVESTMENT CO 8.675% PERP PFD D AUCT	1 D	24250		24250	0
	DTC	39710 Triparty Pledge	2554066 CBOND	52522L673	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 PG	2500 D	241	60.3	60.3	1
	DTC	39710 Triparty Pledge	1904814 MUNIGAIN	650033LM3	NY URB DEV TBLE COLUM	28500 D	24075.09		24075.09	0
	DTC	39710 Triparty Pledge	2488110 CBOND	59020WZQ7	MERRILL LYNCH BANK USA/SALT LAKE CITY UT 0% 12/29/11 CD	25000 D	24875		24875	0
	DTC	39710 Triparty Pledge	2458321 CBOND	G24419AA4	COSAN FINANCE LTD 7% 02/01/17 REGS	30000 D	23974.17		23974.17	0
	DTC	39710 Triparty Pledge	1809624 MUNI	544495AM6	L A WTR/PWR-A-A-1	22600 D	23402.978		23402.978	0
	DTC	39710 Triparty Pledge	2207997 PREFERRED	21988K859	CORPORATE-BACKED TRUST CERTIFICATES 3.5544% 02/15/34 PFD GS FLT	2500 D	27250		27250	0
	DTC	39710 Triparty Pledge	2561652 PREFERRED	195493408	COLONIAL BANCGRUPO INC/THE 8.875% 03/15/38 PFD	1420 D	24495		24495	0
CIX	DTC	39710 Triparty Pledge	5908 COMMON	20563P101	COMXP INTERNATIONAL INC	3930 D	24169.5		24169.5	0
	DTC	39710 Triparty Pledge	2569709 MEDNOTE	52522L798	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 RTY	2530 D	230	57.5	57.5	1
	DTC	39710 Triparty Pledge	2202719 CMO	949760AU6	WELLS FARGO MORTGAGE BACKED SECURITIES TRUST 4.75% 08/25/18 9	25000 D	22814.4125		22814.4125	0
	DTC	39710 Triparty Pledge	2403451 PREFERRED	38144G804	GOLDMAN SACHS GROUP INC/THE 4% PERP PFD D FLT	2000 D	24440		24440	0
	DTC	39710 Triparty Pledge	2453584 PREFERRED	G72457115	PRIMUS GUARANTY LTD 7% 12/27/36 PFD	3494 D	24982.1		24982.1	0
	DTC	39710 Triparty Pledge	2369466 CBOND	05567SAA0	BNSF FUNDING TRUST I 6.613% 12/15/55 VAR	25000 D	22664.325		22664.325	0
	DTC	39710 Triparty Pledge	2285499 CBOND	624756AA0	MUELLER INDUSTRIES INC 6% 11/01/14	25000 D	23039.575		23039.575	0
	DTC	39710 Triparty Pledge	2581792 CMO	76111JM68	RESIDENTIAL FUNDING MORTGAGE SECURITIES I 5.25% 02/25/18 S3	25000 D	22331.39		22331.39	0
BFIN	DTC	39710 Triparty Pledge	2335573 COMMON	06643P104	BANKFINANCIAL CORP	1513 D	22695		22695	0
	DTC	39710 Triparty Pledge	2482446 MUNI	801321HA1	SANTA BARBARA COPS	24800 D	22572.216		22572.216	0
	DTC	39710 Triparty Pledge	2513189 MEDNOTE	52517P3N9	LEHMAN BROTHERS HOLDINGS INC 0% 04/02/09 BSKT	25000 D	15,000	3,750.0	3,750.0	1
HACBY	DTC	39710 Triparty Pledge	1493460 ADR	404508202	HACHIJUNI BANK LTD-UNS ADR	382 D	22323.316		22323.316	0
PBT	DTC	39710 Triparty Pledge	184274 COMMON	714236106	PERMIAN BASIN ROYALTY TRUST	986 D	23447.08		23447.08	0
	DTC	39710 Triparty Pledge	2561738 MUNI	64971CVV3	NYC IDA CIVIC FAC	20000 D	21838.2		21838.2	0
KLBAY	DTC	39710 Triparty Pledge	1389983 ADR	49834M100	KLABIN SA-SPONS ADR	1000 D	24503		24503	0
NCMGY	DTC	39710 Triparty Pledge	903124 ADR	651191108	NEWCREST MINING LTD-SPON ADR	1097 D	21570.311		21570.311	0
EFOI	DTC	39710 Triparty Pledge	2482766 COMMON	29268T102	ENERGY FOCUS INC	8885 D	22212.5		22212.5	0
	DTC	39710 Triparty Pledge	2388046 MEDNOTE	3704A0BX9	GMAC LLC 6.3% 10/15/13 SMN2	50000 D	23860.4925		23860.4925	0
	DTC	39710 Triparty Pledge	2507027 CBOND	025816AX7	AMERICAN EXPRESS CO 6.15% 08/28/17	24000 D	21771.288		21771.288	0
	DTC	39710 Triparty Pledge	2524253 MUNI	130923AQ8	CA STWD TOB-B-ASSET	25000 D	21340		21340	0
TLSYY	DTC	39710 Triparty Pledge	15292 ADR	87969N204	TELSTRA CORP-ADR	1287 D	21911.175		21911.175	0
	DTC	39710 Triparty Pledge	2102908 CBONDCNV	338032AX3	FISHER SCIENTIFIC INTERNATIONAL INC 3.25% 03/01/24 CV	14000 D	21056.49		21056.49	0
	DTC	39710 Triparty Pledge	2401876 MUNI	942044KM9	WATERTOWN	20000 D	20973.4		20973.4	0
	DTC	39710 Triparty Pledge	2523988 MUNI	168490E0C	CHICO IMP BD NE SWR	20000 D	20787.2		20787.2	0
	DTC	39710 Triparty Pledge	1813593 MUNI	64971KCC8	NYC FIN-PRERF-A-FUTUR	20000 D	20802.4		20802.4	0
	DTC	39710 Triparty Pledge	2043269 CBOND	742718BZ1	PROCTER & GAMBLE CO 4.85% 12/15/15	20000 D	20795.38		20795.38	0
	DTC	39710 Triparty Pledge	2222728 MUNI	882854JX1	TX WTR ST REVOLV-SR-A	20000 D	20513.4		20513.4	0
	DTC	39710 Triparty Pledge	2561748 MEDNOTE	5252M0DD6	LEHMAN BROTHERS HOLDINGS INC 0% 02/28/13 Bskt	25000 D	3,500	875.0	875.0	1
IAU	DTC	39710 Triparty Pledge	2305181 ETF	464285105	ISHARES COMEX GOLD TRUST	245 D	21133.7		21133.7	0
	DTC	39710 Triparty Pledge	2341034 MUNI	64966E3E5	NYC-PREREF-G-MBJA	20000 D	20356.4		20356.4	0
SGAMY	DTC	39710 Triparty Pledge	2273518 ADR	815794102	SEGA SAMMY HOLDING-SPONS ADR	9101 D	20586.462		20586.462	0
	DTC	39710 Triparty Pledge	20791 CBOND	079867AH0	BELLSOUTH TELECOMMUNICATIONS INC 5.875% 01/15/09	20000 D	20271.3184		20271.3184	0
HUB/A	DTC	39710 Triparty Pledge	180601 COMMON	443510102	HUBBELL INC -CL A	435 D	20445		20445	0
TONPY	DTC	39710 Triparty Pledge	24604 ADR	890747207	TOPPAN PRINTING-UNSPONS ADR	484 D	20102.456		20102.456	0
	DTC	39710 Triparty Pledge	2524016 MUNICIPL	918828AK0	VAL VERDE USD REF-JR	20000 D	20159		20159	0
	DTC	39710 Triparty Pledge	2520131 CBOND	907818CZ9	UNION PACIFIC CORP 5.75% 11/15/17	20000 D	19884.8532		19884.8532	0
	DTC	39710 Triparty Pledge	2599695 MUNI	014464PG0	ALEDO ISD-SCH BLDG	20800 D	20074.704		20074.704	0
	DTC	39710 Triparty Pledge	2441963 CBOND	704549AF1	PEABODY ENERGY CORP 7.875% 11/01/26	20000 D	20099.38		20099.38	0
FNSC	DTC	39710 Triparty Pledge	891962 COMMON	32111B104	FIRST NATIONAL BANCSHARES	2900 D	17864		17864	0
	DTC	39710 Triparty Pledge	2271948 CBONDCNV	06652BAE3	BANKUNITED CAPITAL TRUST 3.125% 03/01/34 CV	100000 D	20147.6		20147.6	0
	DTC	39710 Triparty Pledge	2319979 MEDNOTE	52517PZL8	LEHMAN BROTHERS HOLDINGS INC 6% 05/19/20 MTN VAR	50000 D	12,742	3,185.4	3,185.4	1
	DTC	39710 Triparty Pledge	2502471 MEDNOTE	52517P3W9	LEHMAN BROTHERS HOLDINGS INC 2% 10/31/12 BSKT	26000 D	3,640	910.0	910.0	1
	DTC	39710 Triparty Pledge	2524270 MUNICIPL	455708BY2	INDIO IMPT-ASM #02-1	20000 D	19309.2		19309.2	0
LBY	DTC	39710 Triparty Pledge	6018 COMMON	529898108	LIBBEY INC	1290 D	12384		12384	0
	DTC	39710 Triparty Pledge	1020644 CBOND	247126AD7	DELPHI CORP 6.55% 06/15/49	135000 D	22534.335		22534.335	0
ATRC	DTC	39710 Triparty Pledge	2343941 COMMON	04963C209	ATRICURE INC	1142 D	12162.3		12162.3	0
	DTC	39710 Triparty Pledge	2488345 CBOND	87910PAH3	TEKNI-PLEX INC 8.75% 11/15/13	25000 D	19622.4		19622.4	0

NXQ	DTC	39710 Triparty Pledge	19583 CEF	67063C106	NUVEEN SELECT TAX-FREE INC 2	1447 D	19288.51	19288.51	0	
	DTC	39710 Triparty Pledge	2019578 MUNI	92817FJ23	VA SCH FINIG-A-1997	17300 D	18529.338	18529.338	0	
	DTC	39710 Triparty Pledge	2509532 MUNI	455167UW4	INDIANA UNIV SER A	16800 D	18006.24	18006.24	0	
GHS	DTC	39710 Triparty Pledge	2442973 COMMON	367348109	GATEHOUSE MEDIA INC	47445 D	20875.8	20875.8	0	
EVN	DTC	39710 Triparty Pledge	24987 CEF	27826U108	EATON VANCE MUNICIPAL INCOME	948 D	11868.96	11868.96	0	
	DTC	39710 Triparty Pledge	2530950 MEDNOTE	14912L2Y6	CATERPILLAR FINANCIAL SERVICES CORP 5.5% 03/15/16 MTN	17609 D	17522.57978	17522.57978	0	
G	DTC	39710 Triparty Pledge	2503237 COMMON	G3922B107	GENFACT LTD	985 D	11219.15	11219.15	0	
	DTC	39710 Triparty Pledge	2393770 CBOND	52519H3P0	LEHMAN BROTHERS BANK FSB 0% 03/31/11 BSKT	18000 D	17476.2	17476.2	0	
	DTC	39710 Triparty Pledge	2046976 CBONDCNV	776696AA4	ROPER INDUSTRIES INC 1.4813% 01/15/34 CV STEP	23000 D	17429.216	17429.216	0	
	DTC	39710 Triparty Pledge	2398764 CBOND	52519H5C7	LEHMAN BROTHERS BANK FSB 0% 04/28/11 Bskt	11000 D	11204.6	11204.6	0	
	DTC	39710 Triparty Pledge	2504839 REFERED	806605705	SCHERING-PLOUGH CORP 6% 08/13/10 CV PFD	100 D	17380	17380	0	
	DTC	39710 Triparty Pledge	2458415 MUNI	64985YDL1	NY ENVIR SER A	10000 D	11302.3	11302.3	0	
	DTC	39710 Triparty Pledge	900899 CMO	589929PT9	MERRILL LYNCH MORTGAGE INVESTORS INC 6.48% 11/15/26 C1 VAR	11000 D	11016.94	11016.94	0	
HTY	DTC	39710 Triparty Pledge	2533889 COMMON	41013P749	JOHN HANCOCK TAX-ADVANTAGED	1502 D	19691.22	19691.22	0	
	DTC	39710 Triparty Pledge	2579657 MUNI	13066KUS6	CA ST WTR-PREREF-X	10000 D	11069	11069	0	
	DTC	39710 Triparty Pledge	2582257 CBONDCNV	524935BE2	LEHMAN BROTHERS HOLDINGS INC 23% 11/30/08 CV BSKT	22000 D	3,080	770.0	770.0	1
	DTC	39710 Triparty Pledge	967549 MUNI	454898HV2	IN PWR SUPPLY REF -B	10000 D	11025.8	11025.8	0	
	DTC	39710 Triparty Pledge	2567100 MEDNOTE	5252M0A11	LEHMAN BROTHERS HOLDINGS INC 0% 03/22/10 BSKT	20000 D	12,000	3,000.0	3,000.0	1
OIB	DTC	39710 Triparty Pledge	2568509 CEF	61745P445	MORGAN STANLEY MUNI INC OPP2	1545 D	11293.95	11293.95	0	
NDEKY	DTC	39710 Triparty Pledge	903283 ADR	654802206	NITTO DENKO CORP-UNSPONS ADR	46 D	11329.846	11329.846	0	
CRK	DTC	39710 Triparty Pledge	5909 COMMON	205768203	COMSTOCK RESOURCES INC	210 D	11655	11655	0	
	DTC	39710 Triparty Pledge	2475727 MUNI	64983MSM1	NY DORM PREREF-B-MENT	10000 D	10836.7	10836.7	0	
TTH	DTC	39710 Triparty Pledge	22735 ETF	87927P200	TELECOM HOLDRS TRUST	628 D	17339.08	17339.08	0	
	DTC	39710 Triparty Pledge	2475730 MUNI	64983MTH1	NY DORM UNREF-B-MENTA	10000 D	10836.7	10836.7	0	
	DTC	39710 Triparty Pledge	2227620 MUNI	262615CW5	DU PAGE ETC CLG 502-A	15600 D	16840.668	16840.668	0	
	DTC	39710 Triparty Pledge	2541449 MUNI	57604PH56	MA WTR-UNRF-10-POOL P	10000 D	10902.7	10902.7	0	
	DTC	39710 Triparty Pledge	2524254 MUNI	130923AR6	CA STWD TOB-B-ASSET	20000 D	16854.2	16854.2	0	
	DTC	39710 Triparty Pledge	2451634 REFERED	590199204	MERRILL LYNCH CAPITAL TRUST I 6.45% 12/15/66 PFD K VAR	800 D	12480	12480	0	
	DTC	39710 Triparty Pledge	1391202 CBOND	87613YAB7	TRAINS 6.814% 01/15/12 144A 144a VAR	10000 D	10821.8103	10821.8103	0	
NCP	DTC	39710 Triparty Pledge	15455 CEF	67062Q106	NUVEEN CALIF PERF+ MUNI FD	1426 D	16912.36	16912.36	0	
	DTC	39710 Triparty Pledge	2568622 CBOND	52521ELD0	LEHMAN BROTHERS BANK FSB 0% 09/28/12 SPX	27000 D	16507.8	16507.8	0	
	DTC	39710 Triparty Pledge	1909871 MUNI	57582NGR0	MA ST-PRERF-CONS LN-B	10000 D	10808.6	10808.6	0	
SGTZY	DTC	39710 Triparty Pledge	13589 ADR	868861204	SURGUTNEFTEGAZ-SP ADR	4000 D	23640	23640	0	
	DTC	39710 Triparty Pledge	2401793 MUNI	575823BS7	MASSACHUSETTS	10000 D	10653.9	10653.9	0	
	DTC	39710 Triparty Pledge	1809865 MUNI	560060ET8	MAHONING HOSP WSTRN	10000 D	10869.1	10869.1	0	
	DTC	39710 Triparty Pledge	2498487 CMO	31359KQ75	FANNIE MAE REMICS 7% 12/18/26 51	10000 D	10504.52	10504.52	0	
	DTC	39710 Triparty Pledge	2232752 MUNI	64970KUJH8	NY CITY WTR-A	15000 D	16291.95	16291.95	0	
	DTC	39710 Triparty Pledge	2223210 CBOND	500605AB6	KOPPERS INC 9.875% 10/15/13	10000 D	10600	10600	0	
	DTC	39710 Triparty Pledge	2514652 MUNI	650009TB9	NY TWY SER H	15000 D	16309.8	16309.8	0	
	DTC	39710 Triparty Pledge	2409315 CBOND	36293YAD7	GAMESTOP CORP / GAMESTOP INC 8% 10/01/12	10000 D	10571.11	10571.11	0	
	DTC	39710 Triparty Pledge	2297577 CBONDCNV	25746UAT6	DOMINION RESOURCES INC/VA 2.125% 12/15/23 CV C	14000 D	16123.66	16123.66	0	
HSTX	DTC	39710 Triparty Pledge	2460350 COMMON	41457P106	HARRIS STRATEX NETWORKS-CL A	2026 D	17221	17221	0	
	DTC	39710 Triparty Pledge	2480726 CBOND	89352HAC3	TRANSCANADA PIPELINES LTD 6.35% 05/15/67 VAR	20000 D	16433.92	16433.92	0	
	DTC	39710 Triparty Pledge	2209452 MUNI	745268WE8	PR ELEC REF-SER S-MBI	10000 D	10273.7	10273.7	0	
PRN	DTC	39710 Triparty Pledge	2439865 ETF	73935X369	POWERSHARES DYB INDUSTRIALS	600 D	16584	16584	0	
	DTC	39710 Triparty Pledge	2331519 MUNI	167485EJ6	CHICAGO-A-PRERF	15000 D	16101.45	16101.45	0	
	DTC	39710 Triparty Pledge	2524007 MUNICIPL	344402PP1	FOLSOM TAX-UNREF-#10	10000 D	10211.6	10211.6	0	
NPX	DTC	39710 Triparty Pledge	18422 CEF	6706D8104	NUVEEN INSD PREM INC MUNI II	1506 D	16249.74	16249.74	0	
	DTC	39710 Triparty Pledge	2479163 MUNI	148372AK1	CASTAIC USD FACS-92-1	10000 D	10130.1	10130.1	0	
	DTC	39710 Triparty Pledge	2451627 MUNI	542690D33	LNG IS PWR GEN-SER F	15000 D	16015.2	16015.2	0	
SHOR	DTC	39710 Triparty Pledge	2495838 COMMON	825211105	SHORETEL INC	2617 D	16199.23	16199.23	0	
BRID	DTC	39710 Triparty Pledge	16877 COMMON	108763103	BRIDGFORD FOODS CORP	2000 D	10100	10100	0	
	DTC	39710 Triparty Pledge	2016108 MUNI	67756AHJ4	OH HGR EDL-MT UNION	10000 D	10122.4	10122.4	0	
	DTC	39710 Triparty Pledge	2524272 MUNI	494689AU6	KING DEV TAX REF REDV	10000 D	10046.4	10046.4	0	
	DTC	39710 Triparty Pledge	2481713 CBOND	24799AJW3	DELTA AIR LINES INC/OLD 9.75% 05/15/21	595000 D	38563.735	38563.735	0	
	DTC	39710 Triparty Pledge	2413902 MUNI	64985WJZ8	NY ST ENVIR-L	10000 D	10040.7	10040.7	0	
LGN	DTC	39710 Triparty Pledge	2216261 COMMON	54021P403	LODGIAN INC	1880 D	16544	16544	0	
	DTC	39710 Triparty Pledge	2405719 CBOND	52519H7A9	LEHMAN BROTHERS BANK FSB 0% 05/31/11 BSKT	10000 D	1400	1400	0	
	DTC	39710 Triparty Pledge	2427640 MUNI	048483UA7	ATLANTIC CNTY	15000 D	15612.45	15612.45	0	
	DTC	39710 Triparty Pledge	2233744 MUNI	649850GB4	NY ENVIRON WTR SER C	10000 D	10029.8	10029.8	0	
	DTC	39710 Triparty Pledge	2516452 MUNI	57604PSK1	MA ST WTR-UNREF-5	15000 D	15513	15513	0	
	DTC	39710 Triparty Pledge	1223178 MUNI	407272G23	HAMILTON HOSP-G-CHILD	10000 D	10102.7	10102.7	0	
	DTC	39710 Triparty Pledge	2305685 MUNI	64966DTP4	NY-UNREF-J	10000 D	10014.8	10014.8	0	
	DTC	39710 Triparty Pledge	1394488 CBOND	45383TAT5	INDEPENDENT BANK EAST MICHIGAN 4.7% 10/17/08 CD1	10000 D	9660	9660	0	

Table with columns for ticker, instrument type, maturity, issuer, coupon, and various financial metrics.

	DTC	39710 Triparty Pledge	2414478 CBOND	52519H7L5 LEHMAN BROTHERS BANK FSB 0% 06/30/11 BSK1	5000 D	5336		5336	0
	DTC	39710 Triparty Pledge	1447176 PREFERRED	370442741 GENERAL MOTORS CORP 4.5% 03/06/32 CV PFD A	75 D	1095		1095	0
	DTC	39710 Triparty Pledge	2549011 PREFERRED	150870202 CELANESE CORP 4.25% PERP CV PFD	25 D	1100		1100	0
OSP	DTC	39710 Triparty Pledge	2419085 MUNI	273335QH5 E LANSING-SPL ASSMT	5000 D	5272.9		5272.9	0
	DTC	39710 Triparty Pledge	2523728 MLP	671028108 OSG AMERICA LP	100 D	1081		1081	0
	DTC	39710 Triparty Pledge	2540671 PREFERRED	36186C509 GMAC LLC 7.375% 12/16/44 PFD	507 D	5070		5070	0
	DTC	39710 Triparty Pledge	2498048 CMO	863573JL6 STRUCTURED MORTGAGE ASSET RESIDENTIAL TRUST 8.1% 06/25/23 5B	1000 D	1039.0372		1039.0372	0
	DTC	39710 Triparty Pledge	795454 GDR	677862203 LUKOIL-ADR 144A 144A	95 D	5225		5225	0
	DTC	39710 Triparty Pledge	2576420 PREFERRED	316780204 FIFTH THIRD CAPITAL TRUST VII 8.875% 05/15/68 PFD VAR	71 D	1182.15		1182.15	0
	DTC	39710 Triparty Pledge	1337630 MUNI	796422YL1 SAN ANTONIO WTR ETM	5000 D	5220.2		5220.2	0
	DTC	39710 Triparty Pledge	2481499 PREFERRED	44106M508 HOSPITALITY PROPERTIES TRUST 7% PERP PFD C	80 D	1148.8		1148.8	0
ENLAY	DTC	39710 Triparty Pledge	2575194 ADR	29265W207 ENEL SPA - ADR	650 D	5595.2		5595.2	0
	DTC	39710 Triparty Pledge	2522226 MUNI	871633JX2 SYOSSET CSD-UNREF-B	5000 D	5167		5167	0
	DTC	39710 Triparty Pledge	2524257 MUNI	16957HBK6 CHINO HILLS IMPT REF	5000 D	5156.35		5156.35	0
	DTC	39710 Triparty Pledge	2524624 COMMON	87975P102 TEMPE TRANSIT AUTHORITY INC	1000 D	1000		1000	0
	DTC	39710 Triparty Pledge	2041112 CBOND	102183AK6 BOWATER INC - PRE-MERGER 6.5% 06/15/13	10000 D	5167.92		5167.92	0
PWOD	DTC	39710 Triparty Pledge	182739 COMMON	708430103 PENNS WOODS BANCORP INC	33 D	1004.85		1004.85	0
GLRC	DTC	39710 Triparty Pledge	185609 COMMON	390748200 GREAT LAKES RECREATION	36 D	972		972	0
	DTC	39710 Triparty Pledge	2524013 MUNI	71437MBQ7 PERRIS PUB FING SER D	5000 D	5037		5037	0
GEF/B	DTC	39710 Triparty Pledge	430921 COMMON	397624206 GREIF INC-CL B	17 D	980.73		980.73	0
PMRY	DTC	39710 Triparty Pledge	77827 COMMON	731822102 POMEROY IT SOLUTIONS INC	208 D	1004.64		1004.64	0
	DTC	39710 Triparty Pledge	1712058 MUNI	65820EJ92 NC HFA-AMT-HMOWNR-8A	5000 D	5012.6		5012.6	0
SUMR	DTC	39710 Triparty Pledge	2471566 COMMON	865646103 SUMMER INFANT INC	200 D	952		952	0
	DTC	39710 Triparty Pledge	2322301 MEDNOTE	52517PZM4 LEHMAN BROTHERS HOLDINGS INC 4.7212% 05/26/15 MTNG VAR	20000 D	5,058	1,264.4	1,264.4	1
	DTC	39710 Triparty Pledge	9488 MUNI	850544BS5 SPRINGFIELD ARPT REF	5000 D	5000		5000	0
	DTC	39710 Triparty Pledge	2280700 MUNIGAIN	364478NB9 GALVESTON PREREF-CAB	5000 D	4938.95		4938.95	0
ADAM	DTC	39710 Triparty Pledge	2501643 MEDNOTE	52517P3S8 LEHMAN BROTHERS HOLDINGS INC 0% 01/30/09 BSKt	1000 D	911	227.7	227.7	1
	DTC	39710 Triparty Pledge	1224456 COMMON	00089U108 A.D.A.M. INC	857 D	4662.08		4662.08	0
	DTC	39710 Triparty Pledge	2016287 MUNI	889396JE8 TOLEDO WTRWKS-REF/IMP	4800 D	4939.584		4939.584	0
	DTC	39710 Triparty Pledge	2443203 PREFERRED	74460D273 PUBLIC STORAGE 7.25% PERP PFD K	45 D	913.05		913.05	0
IMPUY	DTC	39710 Triparty Pledge	1907622 ADR	452553308 IMPALA PLATINUM-SPON ADR	227 D	5310.665		5310.665	0
IMNY	DTC	39710 Triparty Pledge	530982 COMMON	44973Q103 I-MANY INC	1092 D	971.9892		971.9892	0
QCRH	DTC	39710 Triparty Pledge	2560942 MEDNOTE	5252MOCX3 LEHMAN BROTHERS HOLDINGS INC 0% 02/27/13 SPX	7000 D	980	245.0	245.0	1
	DTC	39710 Triparty Pledge	1336601 COMMON	74727A104 QCR HOLDINGS INC	64 D	896		896	0
	DTC	39710 Triparty Pledge	2513188 MEDNOTE	52517P5M9 LEHMAN BROTHERS HOLDINGS INC 0% 10/04/10 bskt	1000 D	600	150.0	150.0	1
FCFC	DTC	39710 Triparty Pledge	330495 COMMON	33761X107 FIRSTCITY FINANCIAL CORP	199 D	973.11		973.11	0
	DTC	39710 Triparty Pledge	2241821 CBONDCNV	398433AC6 GRIFFON CORP 4% 07/18/23 CV 2ND	1000 D	902.967		902.967	0
FCZA	DTC	39710 Triparty Pledge	679482 COMMON	319459202 FIRST CITIZENS BANC CORP	92 D	846.4		846.4	0
	DTC	39710 Triparty Pledge	2443691 PREFERRED	63540T200 NATIONAL CITY CAPITAL TRUST II 6.625% 11/15/36 PFD	90 D	985.5		985.5	0
VIDE	DTC	39710 Triparty Pledge	182468 COMMON	926555103 VIDEO DISPLAY CORP	100 D	826		826	0
MDF	DTC	39710 Triparty Pledge	24324 COMMON	592142103 METRO HEALTH NETWORKS INC	424 D	954		954	0
VRS	DTC	39710 Triparty Pledge	2579554 COMMON	92531L108 VERSO PAPER CORP	225 D	882		882	0
ITI	DTC	39710 Triparty Pledge	2291354 COMMON	46564T107 ITERIS INC	408 D	856.8		856.8	0
DX	DTC	39710 Triparty Pledge	2795 REIT	26817Q506 DYNEX CAPITAL INC	100 D	850		850	0
	DTC	39710 Triparty Pledge	706849 PREFERRED	976826305 WISCONSIN POWER & LIGHT CO 4.5% PERP PFD	10 D	808.7		808.7	0
GST	DTC	39710 Triparty Pledge	895189 COMMON	367299104 GASTAR EXPLORATION LTD	592 D	893.92		893.92	0
FLXS	DTC	39710 Triparty Pledge	184228 COMMON	339382103 FLEXSTEEL INDS	72 D	799.2		799.2	0
	DTC	39710 Triparty Pledge	2427130 PREFERRED	36186C301 GMAC LLC 7.35% 08/08/32 PFD	73 D	739.49		739.49	0
NWMO	DTC	39710 Triparty Pledge	2496974 COMMON	64754V105 NEW MOTION INC	200 D	744		744	0
QDHC	DTC	39710 Triparty Pledge	2585658 COMMON	74730W507 QUADRAMED CORP	92 D	769.12		769.12	0
	DTC	39710 Triparty Pledge	2459650 PREFERRED	903305209 USB CAPITAL XII 6.3% 02/15/67 PFD	40 D	776.4		776.4	0
HEPH	DTC	39710 Triparty Pledge	5159 COMMON	435902101 HOLLIS-EDEN PHARMACEUTICALS	571 D	719.46		719.46	0
GSIT	DTC	39710 Triparty Pledge	2274490 COMMON	36241U106 GSI TECHNOLOGY INC	200 D	712		712	0
ERII	DTC	39710 Triparty Pledge	2588958 COMMON	29270J100 ENERGY RECOVERY INC	100 D	765		765	0
WEDC	DTC	39710 Triparty Pledge	18168 COMMON	963801105 WHITE ELECTRONIC DESIGNS	154 D	762.3		762.3	0
OPOF	DTC	39710 Triparty Pledge	904179 COMMON	680194107 OLD POINT FINANCIAL CORP	36 D	705.6		705.6	0
	DTC	39710 Triparty Pledge	1445147 PREFERRED	25406P200 DILLARD'S CAPITAL TRUST I 7.5% 08/01/38 PFD	53 D	733.52		733.52	0
BDH	DTC	39710 Triparty Pledge	184979 ETF	11130P104 BROADBAND HOLDRS TRUST	60 D	734.4		734.4	0
	DTC	39710 Triparty Pledge	2455689 PREFERRED	74460D232 PUBLIC STORAGE 6.625% PERP PFD M	40 D	720		720	0
	DTC	39710 Triparty Pledge	2538270 PREFERRED	G0450A147 ARCH CAPITAL GROUP LTD 8% PERP PFD A	37 D	738.15		738.15	0
DVM	DTC	39710 Triparty Pledge	2304546 CEF	19248G106 COHEN & STEERS DIVIDEND MAJO	50 D	770		770	0
REFR	DTC	39710 Triparty Pledge	17962 COMMON	760911107 RESEARCH FRONTIERS INC	156 D	747.24		747.24	0
CATS	DTC	39710 Triparty Pledge	19557 COMMON	148881105 CATALYST SEMICONDUCTOR INC	144 D	828		828	0
	DTC	39710 Triparty Pledge	5445 COMMON	359081106 FRONTIER INSURANCE GROUP INC	97201 D	0		0	0

	DTC	39710 Triparty Pledge	904134 PREFERRED	677415408 OHIO POWER CO 4.5% PERP PFD *	7 D	679.875	679.875	0	
OFI	DTC	39710 Triparty Pledge	1864863 COMMON	690212105 OVERHILL FARMS INC	112 D	700	700	0	
	DTC	39710 Triparty Pledge	2014413 PREFERRED	617460209 MORGAN STANLEY CAPITAL TRUST III 6.25% 03/01/33 PFD	67 D	797.3	797.3	0	
MAIL	DTC	39710 Triparty Pledge	2413276 COMMON	M5364E104 INCREDIMAIL LTD	200 D	688	688	0	
	DTC	39710 Triparty Pledge	10919 PREFERRED	14067E308 CAPSTEAD MORTGAGE CORP 1.26% PERP CV PFD B	51 D	657.39	657.39	0	
CNU	DTC	39710 Triparty Pledge	15335 COMMON	212172100 CONTINUCARE CORP	292 D	694.96	694.96	0	
	DTC	39710 Triparty Pledge	1903625 MUNIGAIN	521840PJ1 LEANDER ISD CAB-REF	1300 D	624.637	624.637	0	
USAT	DTC	39710 Triparty Pledge	2385625 COMMON	90328S500 USA TECHNOLOGIES INC	172 D	789.48	789.48	0	
CHTP	DTC	39710 Triparty Pledge	2342940 COMMON	163428105 CHELSEA THERAPEUTICS INTERNA	200 D	910	910	0	
ESIC	DTC	39710 Triparty Pledge	2506378 COMMON	277858106 EASYLINK SERVICES INTERNATIONA	188 D	637.32	637.32	0	
	DTC	39710 Triparty Pledge	2538169 PREFERRED	40426W309 HRPT PROPERTIES TRUST 8.75% PERP PFD B	34 D	765	765	0	
WH	DTC	39710 Triparty Pledge	2530332 ADR	92934F104 WSP HOLDINGS LTD-ADR	90 D	718.2	718.2	0	
	DTC	39710 Triparty Pledge	867072 CBOND	121899CE6 BURLINGTON NORTHERN RR CO 6.55% 01/01/20 O	600 D	656.471916	656.471916	0	
	DTC	39710 Triparty Pledge	75689 COMMON	380986101 GOLDEN FORTUNE INVESTMENTS LTD	20000 D	480	480	0	
RVT	DTC	39710 Triparty Pledge	18997 CEF	780910105 ROYCE VALUE TRUST	43 D	645	645	0	
JCS	DTC	39710 Triparty Pledge	16894 COMMON	203900105 COMMUNICATIONS SYSTEMS INC	57 D	662.34	662.34	0	
DCTH	DTC	39710 Triparty Pledge	596604 COMMON	24661P104 DELCATH SYSTEMS INC	386 D	551.98	551.98	0	
SMMF	DTC	39710 Triparty Pledge	182036 COMMON	86606G101 SUMMIT FINANCIAL GROUP INC	45 D	571.5	571.5	0	
FLIC	DTC	39710 Triparty Pledge	329967 COMMON	320734106 FIRST OF LONG ISLAND CORP	25 D	550	550	0	
EONGY	DTC	39710 Triparty Pledge	381016 ADR	268780103 E.ON AG -SPONSORED ADR	12 D	602.676	602.676	0	
RBXZF	DTC	39710 Triparty Pledge	2434967 ADR	Y7187Y116 RANBAXY LABORATORIES-SP GDR	75 D	551.7	551.7	0	
ESCA	DTC	39710 Triparty Pledge	180743 COMMON	296056104 ESCALADE INC	174 D	556.8	556.8	0	
	DTC	39710 Triparty Pledge	2484247 CBONDENV	38068NAB4 GOLD RESERVE INC 5.5% 06/15/22 CV	1000 D	594.108	594.108	0	
	DTC	39710 Triparty Pledge	2603 MUNIGAIN	239427AE7 DAWSON RIDGE 1 REF-A	793 D	557.62967	557.62967	0	
USBI	DTC	39710 Triparty Pledge	24635 COMMON	911459105 UNITED SECURITY BANCSHARES	34 D	548.42	548.42	0	
NATR	DTC	39710 Triparty Pledge	4807 COMMON	639027101 NATURES SUNSHINE PRODS INC	65 D	539.5	539.5	0	
	DTC	39710 Triparty Pledge	2427985 PREFERRED	903300200 USB CAPITAL XI 6.6% 09/15/66 PFD	27 D	540	540	0	
	DTC	39710 Triparty Pledge	7727 CBOND	001957AV1 AT&T CORP 6% 03/15/09	520 D	531.04858	531.04858	0	
TWB	DTC	39710 Triparty Pledge	2416722 COMMON	901166108 TWEEN BRANDS INC	57 D	544.92	544.92	0	
SVBI	DTC	39710 Triparty Pledge	909461 COMMON	81811M100 SEVERN BANCORP INC/MD	87 D	519.39	519.39	0	
	DTC	39710 Triparty Pledge	2539494 PREFERRED	69340Y208 PLC CAPITAL TRUST V 6.125% 01/27/34 PFD	49 D	885.43	885.43	0	
KOG	DTC	39710 Triparty Pledge	873966 COMMON	50015Q100 KODIAK OIL & GAS CORP	318 D	527.88	527.88	0	
GVI	DTC	39710 Triparty Pledge	2483439 ETF	464288612 ISHARES LEHMAN INTERMEDIATE	5 D	513	513	0	
PXJ	DTC	39710 Triparty Pledge	2359004 ETF	73935X625 POWERSHARES DYN OIL & GAS SV	22 D	544.28	544.28	0	
EWL	DTC	39710 Triparty Pledge	430675 ETF	464286749 ISHARES MSCI SWITZERLAND IND	23 D	525.09	525.09	0	
MINY	DTC	39710 Triparty Pledge	7456 COMMON	603669102 MINISCRIBE CORP	16700 D	501	501	0	
	DTC	39710 Triparty Pledge	2024954 PREFERRED	46626V207 JP MORGAN CHASE CAPITAL XI 5.875% 06/15/33 PFD K	30 D	563.7	563.7	0	
SGL	DTC	39710 Triparty Pledge	17973 CEF	862719101 STRATEGIC GLOBAL INCOME FUND	60 D	567	567	0	
STS	DTC	39710 Triparty Pledge	181271 COMMON	868607102 SUPREME INDS INC-CLASS A	129 D	509.55	509.55	0	
IIH	DTC	39710 Triparty Pledge	78510 ETF	46059V104 INTERNET INFRASTRUCTURE HOLD	200 D	544	544	0	
CAV	DTC	39710 Triparty Pledge	184889 COMMON	149507105 CAVALIER HOMES INC	216 D	475.2	475.2	0	
CADV	DTC	39710 Triparty Pledge	1854 COMMON	14166N209 CAREADVANTAGE INC	58408 D	467.264	467.264	0	
	DTC	39710 Triparty Pledge	2560501 PREFERRED	49427F504 KILROY REALTY CORP 7.5% PERP PFD F	24 D	460.8	460.8	0	
SORT	DTC	39710 Triparty Pledge	3735 COMMON	403203102 GUNTHER INTERNATIONAL LTD	1000 D	450	450	0	
	DTC	39710 Triparty Pledge	2381930 PREFERRED	40426W408 HRPT PROPERTIES TRUST 7.125% PERP PFD C	28 D	497	497	0	
PHOS	DTC	39710 Triparty Pledge	2494906 COMMON	71922F102 PHOSPHATE HOLDINGS INC	15 D	480	480	0	
	DTC	39710 Triparty Pledge	1498120 CBOND	017363AE2 ALLEGHENY ENERGY SUPPLY 8.25% 04/15/12 144A	430 D	453.67709	453.67709	0	
MYRG	DTC	39710 Triparty Pledge	2599908 COMMON	55405W104 MYR GROUP INC/DELAWARE	31 D	422.22	422.22	0	
	DTC	39710 Triparty Pledge	2362518 PREFERRED	875465403 TANGER FACTORY OUTLET CENTERS 7.5% PERP PFD C	21 D	436.8	436.8	0	
	DTC	39710 Triparty Pledge	2480110 CBONDENV	52520W549 LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 CV BSKT	4500 D	424	106.0	106.0	1
	DTC	39710 Triparty Pledge	854691 MUNI	785652BV9 SABINE RVR PCR	500 D	429.23	429.23	0	
ATX	DTC	39710 Triparty Pledge	16097 COMMON	227478104 AT CROSS CO-CL A	60 D	438.6	438.6	0	
NBDF	DTC	39710 Triparty Pledge	2242657 COMMON	65548P106 NORBORD INC	99 D	430.65	430.65	0	
HRAY	DTC	39710 Triparty Pledge	2305061 ADR	447773102 HURRAY! HOLDING CO LTD-ADR	153 D	420.75	420.75	0	
	DTC	39710 Triparty Pledge	2427012 PREFERRED	59021S638 MERRILL LYNCH & CO INC 3.4594% PERP PFD H FLT	45 D	445.5	445.5	0	
EWM	DTC	39710 Triparty Pledge	330522 ETF	464286830 ISHARES MSCI MALAYSIA	48 D	425.28	425.28	0	
RLH	DTC	39710 Triparty Pledge	2352205 COMMON	756764106 RED LION HOTELS CORP	52 D	446.68	446.68	0	
	DTC	39710 Triparty Pledge	2447640 PREFERRED	49327Q204 KEYCORP CAPITAL IX 6.75% 12/15/66 PFD	40 D	511.2	511.2	0	
VIRL	DTC	39710 Triparty Pledge	535726 COMMON	92763R104 VIRAGE LOGIC CORPORATION	81 D	445.5	445.5	0	
	DTC	39710 Triparty Pledge	2102984 CBOND	26439RAQ9 SPECTRA ENERGY CAPITAL LLC 5.5% 03/01/14	400 D	394.603188	394.603188	0	
	DTC	39710 Triparty Pledge	2323690 PREFERRED	780097770 ROYAL BANK OF SCOTLAND GROUP PLC 6.35% PERP PFD N	33 D	438.9	438.9	0	
SRLS	DTC	39710 Triparty Pledge	2485052 COMMON	81747T104 SERACARE LIFE SCIENCES INC	169 D	464.75	464.75	0	
RMTI	DTC	39710 Triparty Pledge	24503 COMMON	774374102 ROCKWELL MEDICAL TECH INC	79 D	373.67	373.67	0	
CYDC	DTC	39710 Triparty Pledge	1901 COMMON	150811107 CEDYCO CORPORATION	6300 D	378	378	0	

WSC	DTC	39710	Triparty Pledge	15535	COMMON	950817106	WESCO FINANCIAL CORP	1	D	375		375	0
	DTC	39710	Triparty Pledge	11010	COMMON	716437108	PETRIE STORES LIQUIDATING TR	800	D	0		0	0
FEIM	DTC	39710	Triparty Pledge	11838	COMMON	358010106	FREQUENCY ELECTRONICS INC	88	D	343.2		343.2	0
MTH	DTC	39710	Triparty Pledge	17057	COMMON	59001A102	MERITAGE HOMES CORP	13	D	338.39		338.39	0
TKG	DTC	39710	Triparty Pledge	2016123	ADR	879603108	TELKOM SOUTH AFRICA-SPON ADR	6	D	335.46		335.46	0
HWKN	DTC	39710	Triparty Pledge	1221324	COMMON	420261109	HAWKINS INC	19	D	319.77		319.77	0
	DTC	39710	Triparty Pledge	11634	COMMON	12232C108	BURNHAM PACIFIC PROPERTIES INC	2000	D	0		0	0
REMC	DTC	39710	Triparty Pledge	2325374	COMMON	759543200	REMEC INC	497	D	318.08		318.08	0
VRTB	DTC	39710	Triparty Pledge	2546173	REIT	92549X201	VESTIN REALTY MORTGAGE II	72	D	329.04		329.04	0
	DTC	39710	Triparty Pledge	2379523	PREFERED	617461207	MORGAN STANLEY CAPITAL TRUST VI 6.6% 02/01/46 PFD	29	D	358.73		358.73	0
TFFC	DTC	39710	Triparty Pledge	10130	COMMON	90131B108	21ST CENTURY FILM CORP	2000	D	0		0	0
	DTC	39710	Triparty Pledge	2462778	PREFERED	92978U207	WACHOVIA CAPITAL TRUST IV 6.375% 03/01/67 PFD	26	D	299		299	0
	DTC	39710	Triparty Pledge	2050305	PREFERED	524908639	LEHMAN BROTHERS HOLDINGS INC 3.9375% PERP PFD G	9300	D	372	93.0	93.0	1
	DTC	39710	Triparty Pledge	3899	COMMON	437062102	HOME CENTERS INC	3576	D	278.928		278.928	0
RMT	DTC	39710	Triparty Pledge	76369	CEF	780915104	ROYCE MICRO-CAP TRUST INC	31	D	310.62		310.62	0
ACUR	DTC	39710	Triparty Pledge	2530976	COMMON	00509L703	ACURA PHARMACEUTICALS INC	37	D	281.2		281.2	0
	DTC	39710	Triparty Pledge	2465952	COMMON	373686104	GEOVIC MINING CORP	496	D	301.892534		301.892534	0
ACHN	DTC	39710	Triparty Pledge	2414956	COMMON	00448Q201	ACHILLION PHARMACEUTICALS	154	D	241.78		241.78	0
MERX	DTC	39710	Triparty Pledge	76512	COMMON	590049102	MERIX CORP	206	D	302.82		302.82	0
DSGX	DTC	39710	Triparty Pledge	1670989	COMMON	249906108	DESCARTES SYSTEMS GRP/THE	70	D	267.4		267.4	0
NVGN	DTC	39710	Triparty Pledge	77954	ADR	67010F103	NOVOGEN LIMITED-SPONS ADR	53	D	266.59		266.59	0
	DTC	39710	Triparty Pledge	2504233	CBONDCNV	46205AAC7	ION MEDIA NETWORKS INC 11% 07/31/13 CV 144A	1000	D	272.167		272.167	0
PVFC	DTC	39710	Triparty Pledge	679804	COMMON	693654105	PVF CAPITAL CORP	55	D	246.95		246.95	0
LGBT	DTC	39710	Triparty Pledge	2514614	COMMON	727058208	PLANETOUT INC	98	D	257.74		257.74	0
	DTC	39710	Triparty Pledge	5343	COMMON	891707101	TOWER AUTOMOTIVE	50875	D	2543.75		2543.75	0
	DTC	39710	Triparty Pledge	1489859	COMMON	344155205	FOCAL COMMUNICATIONS CORP	24900	D	0.0249		0.0249	0
LDF	DTC	39710	Triparty Pledge	15961	CEF	51828C106	LATIN AMERICAN DISCOVERY FD	14	D	268.94		268.94	0
TKF	DTC	39710	Triparty Pledge	16196	CEF	900145103	TURKISH INVESTMENT FUND	25	D	265.75		265.75	0
NTZ	DTC	39710	Triparty Pledge	1659840	ADR	63905A101	NATUZZI SPA-SP ADR	64	D	246.4		246.4	0
AIRN	DTC	39710	Triparty Pledge	531589	COMMON	00950H102	AIRSPAN NETWORKS INC	732	D	226.188		226.188	0
	DTC	39710	Triparty Pledge	2535738	WARRANT	313549115	FEDERAL MOGUL FI WTS AC K=1.0 12/27/14	413	D	206.5		206.5	0
DRAD	DTC	39710	Triparty Pledge	2240946	COMMON	253827109	DIGIRAD CORP	180	D	243		243	0
VHC	DTC	39710	Triparty Pledge	2553587	COMMON	92823T108	VIRNETX HOLDING CORP	96	D	227.52		227.52	0
NEOL	DTC	39710	Triparty Pledge	7698	COMMON	640919106	NEOPHARM INC	631	D	189.3		189.3	0
	DTC	39710	Triparty Pledge	6342	COMMON	218916104	CORNERSTONE PROPANE PARTNERS LP-UNITS LTD PARTNERSHIP INT	11000	D	0		0	0
	DTC	39710	Triparty Pledge	2049914	PREFERED	559775200	MAGUIRE PROPERTIES INC 7.625% PERP PFD A	22	D	264		264	0
MBRX	DTC	39710	Triparty Pledge	2236554	COMMON	59101M105	METABASIS THERAPEUTICS INC	184	D	217.12		217.12	0
CNTY	DTC	39710	Triparty Pledge	180961	COMMON	156492100	CENTURY CASINOS INC	116	D	243.6		243.6	0
FA	DTC	39710	Triparty Pledge	4661	COMMON	303698104	FAIRCHILD CORP/THE - CL A	75	D	206.25		206.25	0
DFCLQ	DTC	39710	Triparty Pledge	5388	COMMON	247918105	DELTA FINANCIAL CORP	9314	D	74.512		74.512	0
TAROF	DTC	39710	Triparty Pledge	25126	COMMON	M8737E108	TARO PHARMACEUTICAL INDUS	22	D	214.5		214.5	0
WXCP	DTC	39710	Triparty Pledge	2343831	COMMON	929248508	WHX CORP	151	D	234.05		234.05	0
ADL	DTC	39710	Triparty Pledge	2439677	COMMON	00167K500	AMDL INC	159	D	243.27		243.27	0
	DTC	39710	Triparty Pledge	1910637	MUNI	232760PU6	CYPRESS ETC ISD REF	200	D	212.28		212.28	0
	DTC	39710	Triparty Pledge	2016605	PREFERED	52519Y209	LEHMAN BROTHERS HOLDINGS CAPITAL TRUST III 6.375% 03/15/52 PFD K	6000	D	630		630	1
CYLO	DTC	39710	Triparty Pledge	2554323	COMMON	23254N104	CYCLON CAPITAL CORP	493	D	207.06		207.06	0
BCT	DTC	39710	Triparty Pledge	76126	CEF	09247Q106	BLACKROCK BROAD INV GR 2009	16	D	209.92		209.92	0
ATRM	DTC	39710	Triparty Pledge	20167	COMMON	00817R103	AETRIUM INC	65	D	224.9		224.9	0
	DTC	39710	Triparty Pledge	2470792	PREFERED	59022C178	MERRILL LYNCH & CO INC 4% PERP PFD 5 FLT	20	D	205		205	0
MRN	DTC	39710	Triparty Pledge	1549952	COMMON	58463F104	MEDICAL STAFFING NETWORK HOL	95	D	196.65		196.65	0
	DTC	39710	Triparty Pledge	11002	PREFERED	638539882	NATIONAL WESTMINSTER BANK PLC 7.76% PERP PFD C	15	D	256.5		256.5	0
EUBK	DTC	39710	Triparty Pledge	2264505	COMMON	298716101	EUROBANCSHARES INC	70	D	192.5		192.5	0
	DTC	39710	Triparty Pledge	8127	COMMON	685566309	ORBITRON CAPITAL CORP NEW	184174	D	18.4174		18.4174	0
SDNVY	DTC	39710	Triparty Pledge	909552	ADR	825865603	SIDERURGICA VENEZ SIV-SP ADR	17	D	182.019		182.019	0
	DTC	39710	Triparty Pledge	2524306	MUNI	919209AN6	VALLEJO PUB FIN TAX-A	5000	D	4888.25		4888.25	0
	DTC	39710	Triparty Pledge	2319863	CBOND	986387AC6	WHITING PETROLEUM CORP 7.25% 05/01/13	5000	D	4912.95		4912.95	0
MPA	DTC	39710	Triparty Pledge	2437762	CEF	09255G107	BLACKROCK MUNIYIELD PA INSUR	416	D	4692.48		4692.48	0
	DTC	39710	Triparty Pledge	2432357	PREFERED	110394400	BRISTOW GROUP INC 5.5% 09/15/09 CV PFD	90	D	4659.3		4659.3	0
	DTC	39710	Triparty Pledge	2508125	MEDNOTE	52517P4M0	LEHMAN BROTHERS HOLDINGS INC 0% 08/30/12 BKST	7000	D	980	245.0	245.0	1
	DTC	39710	Triparty Pledge	2460413	CBOND	52521EEN6	LEHMAN BROTHERS BANK FSB 0% 01/31/12 BSKT	5000	D	4633.5		4633.5	0
PGXFF	DTC	39710	Triparty Pledge	2528654	???	74326T108	PROGRESS ENERGY TRUST	400	D	4910		4910	0
ACTI	DTC	39710	Triparty Pledge	2389254	COMMON	00506P103	ACTIVIDENTITY CORP	1775	D	4792.5		4792.5	0
PHH	DTC	39710	Triparty Pledge	2301865	COMMON	693320202	PHH CORP	320	D	4912		4912	0
	DTC	39710	Triparty Pledge	2540569	CBOND	24799AJV5	DELTA AIR LINES INC 10.375% 02/01/11	180000	D	5634		5634	0

UTK	DTC	39710	Triparty Pledge	1867756	MUNI	13066YDB2	CA DEPT WTR-A	4400	D	4485.008		4485.008	0
ISRG	DTC	39710	Triparty Pledge	676627	COMMON	91759P106	UTEK CORP	435	D	4458.75		4458.75	0
COIN	DTC	39710	Triparty Pledge	2027238	COMMON	46120E602	INTUITIVE SURGICAL INC	16	D	4651.36		4651.36	0
CFX	DTC	39710	Triparty Pledge	2477407	COMMON	21254S107	CONVERTED ORGANICS INC	700	D	4732		4732	0
PRF	DTC	39710	Triparty Pledge	1229056	MUNI	167592UZ5	CHICAGO ARPT-AMT-C	5000	D	4402.65		4402.65	0
ABV/C	DTC	39710	Triparty Pledge	2578008	COMMON	194014106	COLFAX CORP	240	D	4773.6		4773.6	0
TPL	DTC	39710	Triparty Pledge	2371967	ETF	73935X583	POWERSHARES FTSE RAFI US 1K	90	D	4425.3		4425.3	0
	DTC	39710	Triparty Pledge	717552	ADR	20441W104	COMPANHIA DE BEBIDAS-ADR	91	D	4469.92		4469.92	0
	DTC	39710	Triparty Pledge	647608	COMMON	882610108	TEXAS PACIFIC LAND TRUST	108	D	4222.8		4222.8	0
	DTC	39710	Triparty Pledge	2624262	MUNI	263622BF8	DUBLIN IMP ASM 91-1	4000	D	4173.08		4173.08	0
	DTC	39710	Triparty Pledge	2516360	CBONDCNV	5249083H1	LEHMAN BROTHERS HOLDINGS INC 19.25% 10/12/08 CV DHI	4000	D	560	140.0	140.0	1
WSCJ	DTC	39710	Triparty Pledge	2209489	CBOND	61748AAE6	MORGAN STANLEY 4.75% 04/01/14	8600	D	7699.9498		7699.9498	0
	DTC	39710	Triparty Pledge	183160	COMMON	92932Q102	WSI INDUSTRIES INC	700	D	4480		4480	0
	DTC	39710	Triparty Pledge	2264383	MUNI	432308KH6	HILLSBORO AVIATION RF	80000	D	4000		4000	0
SMFJY	DTC	39710	Triparty Pledge	187130	COMMON	74138B105	PREVIO INC	56200	D	3934		3934	0
	DTC	39710	Triparty Pledge	1910534	ADR	86562M100	SUMITOMO MITSUI-UNSPONS ADR	700	D	4320.4		4320.4	0
	DTC	39710	Triparty Pledge	4731	COMMON	45881K104	INTERMET CORP	320000	D	32		32	0
CAJ	DTC	39710	Triparty Pledge	2536730	PREFERRED	195872403	COLONIAL PROPERTIES TRUST 8.125% PERP PFD D	190	D	4370		4370	0
FXM	DTC	39710	Triparty Pledge	15845	ADR	138006309	CANON INC-SPONS ADR	100	D	4102		4102	0
	DTC	39710	Triparty Pledge	2413360	ETF	23130H107	CURRENCYSHARES MEXICAN PESO	41	D	3860.97		3860.97	0
HNAB	DTC	39710	Triparty Pledge	2527597	MEDNOTE	5252M0AF4	LEHMAN BROTHERS HOLDINGS INC 0% 11/30/09 BSK3	5000	D	3,000	750.0	750.0	1
LEGC	DTC	39710	Triparty Pledge	2285190	COMMON	40963P105	HANA BIOSCIENCES INC	6100	D	4392		4392	0
	DTC	39710	Triparty Pledge	2358566	COMMON	52463G105	LEGACY BANCORP INC	300	D	3834		3834	0
	DTC	39710	Triparty Pledge	2346903	CBONDCNV	871130AB6	SYBASE INC 1.75% 02/22/25 CV	3000	D	3708.792		3708.792	0
HTLLQ	DTC	39710	Triparty Pledge	2298131	PREFERRED	313586794	FEDERAL NATIONAL MORTGAGE ASSOCIATION 7% PERP PFD O FLT	2500	D	5860		5860	0
PPM	DTC	39710	Triparty Pledge	3829	MLP	422357103	HEARTLAND PARTNERS LP-A	187400	D	3748		3748	0
	DTC	39710	Triparty Pledge	184014	CEF	461368102	INVESTMENT GRADE MUNI INC FD	304	D	3869.92		3869.92	0
GSG	DTC	39710	Triparty Pledge	2238196	MUNI	93877MAS5	WA CONVENTION CTR SR	3600	D	3602.484		3602.484	0
	DTC	39710	Triparty Pledge	2420274	ETF	46428R107	ISHARES S&P GSCI COMMODITY I	67	D	3651.5		3651.5	0
	DTC	39710	Triparty Pledge	2504353	PREFERRED	17311U200	CITIGROUP CAPITAL XIX 7.25% 08/15/67 PFD	230	D	3824.9		3824.9	0
	DTC	39710	Triparty Pledge	2467644	CBONDCNV	225302AG3	CREDENCE SYSTEMS CORP 3.5% 05/15/10 CV	4000	D	3716.232		3716.232	0
MWA/B	DTC	39710	Triparty Pledge	1663750	MUNI	649716NF0	NYC FIN FUTURE TAX-A	3300	D	3442.725		3442.725	0
	DTC	39710	Triparty Pledge	2450777	COMMON	624758207	MUELLER WATER PRODUCTS INC	365	D	3785.05		3785.05	0
FSC	DTC	39710	Triparty Pledge	2043891	CBOND	060505BF0	BANK OF AMERICA CORP 4.375% 12/01/10	3800	D	3739.5268		3739.5268	0
ZHEXY	DTC	39710	Triparty Pledge	2585358	COMMON	31678A103	FIFTH STREET FINANCE CORP	400	D	3580		3580	0
DBV	DTC	39710	Triparty Pledge	2341917	ADR	98951A100	ZHEJIANG EXPRESSWAY CO-ADR	200	D	3648.8		3648.8	0
	DTC	39710	Triparty Pledge	2433646	ETF	73935Y102	POWERSHARES DB G10 CURR HARV	136	D	3402.72		3402.72	0
	DTC	39710	Triparty Pledge	701494	COMMON	00252W104	AAIPHARMA INC USD0.001	247908	D	0		0	0
	DTC	39710	Triparty Pledge	2587412	MEDNOTE	5252M0FZ5	LEHMAN BROTHERS HOLDINGS INC 0% 12/30/10 BskT	5000	D	3,000	750.0	750.0	1
	DTC	39710	Triparty Pledge	2569779	CBONDCNV	5249087K0	LEHMAN BROTHERS HOLDINGS INC 15% 09/30/08 CV NYX	5000	D	700	175.0	175.0	1
CTTAY	DTC	39710	Triparty Pledge	16025	ADR	210771200	CONTINENTAL AG-SPONS ADR	30	D	3036.27		3036.27	0
TRU	DTC	39710	Triparty Pledge	9999	MLP	891013104	TORCH ENERGY ROYALTY TRUST	1000	D	3060		3060	0
BPSG	DTC	39710	Triparty Pledge	2536005	COMMON	11133V108	BROADPOINT SECURITIES GROUP	1110	D	3463.2		3463.2	0
FOR	DTC	39710	Triparty Pledge	2533447	COMMON	346233109	FORESTAR REAL ESTATE GROUP	210	D	3731.7		3731.7	0
	DTC	39710	Triparty Pledge	2421852	MUNI	277281FF3	EASTHAM-SCH	2900	D	2958.377		2958.377	0
	DTC	39710	Triparty Pledge	7479	CBOND	606198LG2	MISSOURI PACIFIC RAILROAD 4.75% 01/01/30 B	3600	D	2770.779852		2770.779852	0
CEA	DTC	39710	Triparty Pledge	2455107	CBOND	52521EEH9	LEHMAN BROTHERS BANK FSB 0% 12/28/11 CD	3000	D	2800.8		2800.8	0
	DTC	39710	Triparty Pledge	873082	ADR	16937R104	CHINA EASTERN AIRLINES-ADR	168	D	3077.76		3077.76	0
KONA	DTC	39710	Triparty Pledge	2564330	PREFERRED	94985V202	WELLS FARGO CAPITAL XII 7.875% 03/15/68 PFD	122	D	2896.28		2896.28	0
	DTC	39710	Triparty Pledge	2345545	COMMON	50047H201	KONA GRILL INC	489	D	2836.2		2836.2	0
	DTC	39710	Triparty Pledge	2543867	CBOND	52521EGF1	LEHMAN BROTHERS BANK FSB 0% 06/29/12 BSKT	3000	D	2705.4		2705.4	0
DNP	DTC	39710	Triparty Pledge	2541101	CBOND	02744RAM9	AMERICAN MEDIA OPERATIONS INC 10.25% 05/01/09 144A	3636	D	2796.109452		2796.109452	0
EZA	DTC	39710	Triparty Pledge	1598954	CEF	23325P104	DNP SELECT INCOME FUND INC	263	D	2774.65		2774.65	0
ADDYY	DTC	39710	Triparty Pledge	2019705	ETF	464286780	ISHARES MSCI SOUTH AFRICA IN	55	D	2802.25		2802.25	0
	DTC	39710	Triparty Pledge	2302176	ADR	00687A107	ADIDAS AG-SPONSORED ADR	99	D	2735.667		2735.667	0
	DTC	39710	Triparty Pledge	2588011	MEDNOTE	52523J255	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 Spx	280	D	26	6.5	6.5	1
	DTC	39710	Triparty Pledge	2512529	PREFERRED	313586786	FEDERAL NATL MTG ASSN NON CUM PFD SER P	4000	D	1360		1360	0
FFHL	DTC	39710	Triparty Pledge	2453787	COMMON	G3704F102	FUWEI FILMS HOLDINGS CO LTD	2000	D	2820		2820	0
	DTC	39710	Triparty Pledge	2049670	CBONDCNV	30218UAB4	EXPRESSJET HOLDINGS INC 11.25% 08/01/23 CV	4000	D	2258.752		2258.752	0
NNY	DTC	39710	Triparty Pledge	18159	CEF	67062M105	NUVEEN NY MUNI VALUE FUND	277	D	2534.55		2534.55	0
IXJ	DTC	39710	Triparty Pledge	1338870	ETF	464287325	ISHARES S&P GLBL HEALTHCARE	47	D	2649.39		2649.39	0
	DTC	39710	Triparty Pledge	8686	MUNIGAIN	745145DL3	PR CMWLTH-CUST-2009	2333	D	2429.46955		2429.46955	0
	DTC	39710	Triparty Pledge	330350	COMMON	677007106	OGLEBAY NORTON CO NEW	20000	D	2400		2400	0
	DTC	39710	Triparty Pledge	2443023	CMO	80382JAA6	SASCO NET INTEREST MARGIN TRUST 7.5% 02/27/36 144A WF1A	1486500	D	8887.530795		8887.530795	0

PSA/A	DTC	39710	Triparty Pledge	19919	REIT	74460D729	PUBLIC STORAGE-DEP SHARES A	95	D	2440.55		2440.55	0
	DTC	39710	Triparty Pledge	180429	COMMON	68272K103	ONEX CORPORATION	100	D	2405.135521		2405.135521	0
	DTC	39710	Triparty Pledge	8687	MUNIGAIN	745145DM1	PR CMWLTH-CUST-2009	2333	D	2279.43432		2279.43432	0
	DTC	39710	Triparty Pledge	2564027	PREFERRED	502175508	LTC PROPERTIES INC 8.5% PERP CV PFD E	41	D	2255		2255	0
ATREQ	DTC	39710	Triparty Pledge	381085	COMMON	03814E307	APPLETREE COS INC/THE	1000	D	0		0	0
	DTC	39710	Triparty Pledge	1901582	PREFERRED	92977V206	WACHOVIA PREFERRED FUNDING CORP 7.25% PERP PFD A	231	D	2587.2		2587.2	0
AOPL	DTC	39710	Triparty Pledge	16952	COMMON	03832H100	APPONLINE.COM INC	18	D	0.018		0.018	0
JFBC	DTC	39710	Triparty Pledge	6547	COMMON	47559A103	JEFFERSONVILLE BANCORP/N Y	200	D	2080		2080	0
	DTC	39710	Triparty Pledge	661563	CBOND	904764AG2	UNILEVER CAPITAL CORP 7.125% 11/01/10	2000	D	2217.04598		2217.04598	0
AQVB	DTC	39710	Triparty Pledge	1810463	COMMON	03838F306	AQUA VIE BEVERAGE CORP	100	D	0		0	0
DTO	DTC	39710	Triparty Pledge	2587023	ETF	25154K809	POWERSHARES DB OIL 2X SHORT	50	D	2006		2006	0
AQQA	DTC	39710	Triparty Pledge	1167	COMMON	03838P106	AQUANATURAL COMPANY	70086	D	7.0086		7.0086	0
KRY	DTC	39710	Triparty Pledge	1660207	COMMON	22942F101	CRYSTALLEX INTL CORP	2365	D	2719.75		2719.75	0
IOO	DTC	39710	Triparty Pledge	898424	ETF	464287572	ISHARES S&P GLOBAL 100	34	D	2226.592		2226.592	0
	DTC	39710	Triparty Pledge	2567101	MEDNOTE	5252M0BK2	LEHMAN BROTHERS HOLDINGS INC 0% 03/20/12 BSKT	4000	D	2,400	600.0	600.0	1
MOSY	DTC	39710	Triparty Pledge	2407247	COMMON	619718109	MONOLITHIC SYSTEM TECHNOLOGY INC	499	D	2120.75		2120.75	0
ARDTQ	DTC	39710	Triparty Pledge	1224308	COMMON	03979M102	ARDENT COMMUNICATIONS INC	50	D	0		0	0
TVMH	DTC	39710	Triparty Pledge	1657349	COMMON	87307X104	TVMAX HOLDINGS INC	20760	D	2076		2076	0
	DTC	39710	Triparty Pledge	1549266	COMMON	582266805	MCLEODUSA SERIES A PREF	68645	D	145870.625		145870.625	0
OIL	DTC	39710	Triparty Pledge	2375206	ETF	06738C786	IPATH GOLDMAN SACHS CRUDE	35	D	2140.95		2140.95	0
LPHM	DTC	39710	Triparty Pledge	6784	COMMON	524038106	LEE PHARMACEUTICALS	50000	D	2000		2000	0
AEHZF	DTC	39710	Triparty Pledge	75770	COMMON	04516K104	ASIA ELECTRONICS HOLDING CO	5000	D	25		25	0
	DTC	39710	Triparty Pledge	5022	ADR	04516V100	ASIA PULP & PAPER-SPONS ASIA PULP ADR	40150	D	6223.25		6223.25	0
VVO	DTC	39710	Triparty Pledge	2274303	ETF	922042858	VANGUARD EMERGING MARKET ETF	58	D	1972		1972	0
EXPGY	DTC	39710	Triparty Pledge	2440898	ADR	30215C101	EXPERIAN GROUP LTD-SPON ADR	274	D	2073.906		2073.906	0
	DTC	39710	Triparty Pledge	1342819	COMMON	04541Y103	ASSET EQUITY GROUP INC	41	D	0.0041		0.0041	0
	DTC	39710	Triparty Pledge	862341	CBONDCNV	045919AA5	AT HOME CORP 0.5246% 12/28/18 CV 144A	30000	D	600		600	0
	DTC	39710	Triparty Pledge	2542532	PREFERRED	80281R805	SANTANDER FINANCE PREFERRED S A UNIPERSONAL 6.50% NON CUMULATIVE SERIES 5	103	D	1905.5		1905.5	0
	DTC	39710	Triparty Pledge	15045	CBONDCNV	045919AC1	AT HOME CORP 0.5246% 12/28/18 CV	1100000	D	22000		22000	0
	DTC	39710	Triparty Pledge	381120	CBONDCNV	045919AF4	AT HOME CORP 4.75% 12/15/06 CV	100000	D	10		10	0
CBNJ	DTC	39710	Triparty Pledge	2548110	COMMON	139209100	CAPE BANCORP INC	196	D	1873.76		1873.76	0
	DTC	39710	Triparty Pledge	2018781	PREFERRED	36240B307	GABELLI CONVERTIBLE AND INCOME SECURITIES FUND INC 6% PERP PFD B	92	D	1932		1932	0
GCH	DTC	39710	Triparty Pledge	3685	CEF	39167B102	GREATER CHINA FUND	199	D	2288.5		2288.5	0
	DTC	39710	Triparty Pledge	1902182	MUNI	047886AB2	ATLANTA HLTH 1ST HUMA	215000	D	2150		2150	0
PDN	DTC	39710	Triparty Pledge	2529365	ETF	73936T771	POWERSHARES FTSE RAFI DEV EX	100	D	1880		1880	0
DDSS	DTC	39710	Triparty Pledge	2513160	COMMON	504905100	LABOPHARM INC	1746	D	1903.14		1903.14	0
	DTC	39710	Triparty Pledge	16060	COMMON	05153Q106	AUREAL INC	23	D	0.0023		0.0023	0
	DTC	39710	Triparty Pledge	2454199	COMMON	69913A108	PARAGON MINERALS CORP	11500	D	1749.881122		1749.881122	0
	DTC	39710	Triparty Pledge	2519234	MEDNOTE	52517P7B1	LEHMAN BROTHERS HOLDINGS INC 0% 10/25/11 BSKT	2000	D	280	70.0	70.0	1
TXG	DTC	39710	Triparty Pledge	10872	COMMON	883375107	THERAGENICS CORP	594	D	1758.24		1758.24	0
AVLD	DTC	39710	Triparty Pledge	2338937	COMMON	05343V205	AVALON DIGITAL MARKETING SYS	77	D	0.016863		0.016863	0
	DTC	39710	Triparty Pledge	6542	MUNICIPAL	473155AL3	JEFFERSON CO MO IDA 1ST MTG RV DE DOTO ESTATES INC	10000	D	1800		1800	0
AVATQ	DTC	39710	Triparty Pledge	16568	COMMON	05349F402	AVATEX CORP-CL A	300	D	0.03		0.03	0
SWDBY	DTC	39710	Triparty Pledge	2437892	ADR	870195104	SWEDBANK AB-ADR	133	D	2144.492		2144.492	0
	DTC	39710	Triparty Pledge	1659566	MUNIGAIN	610747J81	MONROE CNTY CAB-UNREF	2000	D	1738.82		1738.82	0
AZUL	DTC	39710	Triparty Pledge	25464	COMMON	05500Q106	AZUL HOLDINGS INC	12	D	0.24		0.24	0
PHIL	DTC	39710	Triparty Pledge	2374882	COMMON	69336T106	PETROLEUM HELICOPTERS	44	D	1709.4		1709.4	0
NUVO	DTC	39710	Triparty Pledge	2103279	COMMON	67072M301	NUVELO INC	4264	D	1790.88		1790.88	0
CFKI	DTC	39710	Triparty Pledge	2541112	COMMON	200380103	COMFED BANCORP INC	165227	D	0		0	0
EBIC	DTC	39710	Triparty Pledge	2906	COMMON	285062204	ELECTRO BRAIN INTL CORP	328029	D	1640.145		1640.145	0
KEF	DTC	39710	Triparty Pledge	14601	CEF	50063B104	KOREA EQUITY FUND	198	D	1726.56		1726.56	0
	DTC	39710	Triparty Pledge	2477554	MEDNOTE	05567LML8	BNP PARIBAS 7.25% 04/27/22 MTN FLT	17000	D	16423.7		16423.7	0
FLY	DTC	39710	Triparty Pledge	2513201	ADR	05614P101	BABCOCK & BROWN AIR LTD-ADR	9401	D	100308.67		100308.67	0
	DTC	39710	Triparty Pledge	2439953	PREFERRED	25153U204	DEUTSCHE BANK CAP FDG TRUST VIII 6.375% PERP PFD	95	D	1640.65		1640.65	0
SYPR	DTC	39710	Triparty Pledge	185073	COMMON	871655106	SYPRIS SOLUTIONS INC	839	D	1770.29		1770.29	0
	DTC	39710	Triparty Pledge	2514408	CBOND	05873KAK4	BALLY TOTAL FITNESS HOLDING CORP 14% 10/01/13	1000	D	0.00001		0.00001	0
	DTC	39710	Triparty Pledge	2460463	PREFERRED	09063H206	BIOMED REALTY TRUST INC 7.375% PERP PFD A	80	D	1503.2		1503.2	0
DOD	DTC	39710	Triparty Pledge	2535773	ETF	25153Q658	ELEMENTS - DOGS OF DOW	200	D	1666		1666	0
PGJ	DTC	39710	Triparty Pledge	2297103	ETF	73935X401	POWERSHARES GLD DRG H USX CH	71	D	1569.1		1569.1	0
	DTC	39710	Triparty Pledge	1961913	CBOND	059644AH7	BANCO SANTANDER RIO SA 3% 04/30/10 FLT	63000	D	0		0	0
THD	DTC	39710	Triparty Pledge	2572358	ETF	464286624	ISHARES MSCI THAILAND INVSTB	42	D	1538.46		1538.46	0
DYAI	DTC	39710	Triparty Pledge	2290876	COMMON	26745T101	DYADIC INTERNATIONAL INC	9773	D	1368.22		1368.22	0
NOG	DTC	39710	Triparty Pledge	2475149	COMMON	665531109	NORTHERN OIL AND GAS INC	190	D	1385.1		1385.1	0
	DTC	39710	Triparty Pledge	2521167	MEDNOTE	52517P6Z9	LEHMAN BROTHERS HOLDINGS INC 0% 10/31/12 BSKI	2000	D	280	70.0	70.0	1

CDCO	DTC	39710 Triparty Pledge	965199 CBOND	063840AC6	BANK OF NEW ENGLAND CORP 9.5% 02/15/96	25000 D	3125		3125	0
	DTC	39710 Triparty Pledge	1814399 COMMON	200334100	COMDISCO HOLDING CO	140 D	1372		1372	0
	DTC	39710 Triparty Pledge	2572390 REFERED	06739H362	BARCLAYS BANK PLC 8.125% PERP PFD	5685 D	112335.6		112335.6	0
UYM	DTC	39710 Triparty Pledge	2464400 ETF	74347R776	ULTRA BASIC MATERIALS PROSHA	23 D	1494.77		1494.77	0
	DTC	39710 Triparty Pledge	2509263 REFERED	06739H776	BARCLAYS BANK PLC/NY 7.1% PERP PFD 3	350 D	6142.5		6142.5	0
TKPPY	DTC	39710 Triparty Pledge	1334517 ADR	878546209	TECHNIP SA	23 D	1511.997		1511.997	0
BAS	DTC	39710 Triparty Pledge	2368652 COMMON	06985P100	BASIC ENERGY SERVICES INC	5302 D	142093.6		142093.6	0
UCNN	DTC	39710 Triparty Pledge	1340295 COMMON	902636109	UCN INC	739 D	1263.69		1263.69	0
UTRX	DTC	39710 Triparty Pledge	10341 COMMON	913287108	UNITRONIX CORP	6400 D	1280		1280	0
CSBHY	DTC	39710 Triparty Pledge	647400 ADR	17162W206	CIBA SPECIALTY CHEMI-SP ADR	59 D	1275.757		1275.757	0
WMH	DTC	39710 Triparty Pledge	712716 ETF	97653L208	WIRELESS HOLDRS TRUST	24 D	1340.4		1340.4	0
	DTC	39710 Triparty Pledge	2021659 REFERED	49446R869	KIMCO REALTY CORP 6.65% PERP PFD F	70 D	1330		1330	0
	DTC	39710 Triparty Pledge	2035588 REFERED	53404M201	LINCOLN NATL CAP VIL VI TR PFD SECS SER F %	63 D	1300.95		1300.95	0
	DTC	39710 Triparty Pledge	2390358 CBONDCNV	081499AA3	BEN FRANKLIN RETAIL STORES 7.5% 06/01/03 CV	10000 D	1		1	0
BQNT	DTC	39710 Triparty Pledge	796247 COMMON	09059D102	BIO-QUANT INC	25 D	0.01		0.01	0
BDLSQ	DTC	39710 Triparty Pledge	21588 COMMON	101706208	BOUNDLESS CORP	750 D	0		0	0
	DTC	39710 Triparty Pledge	5384 COMMON	103354106	BOYDS COLLECTION LTD	57 D	0		0	0
	DTC	39710 Triparty Pledge	650751 COMMON	10382K102	BRACKNELL CORP	20 D	0		0	0
	DTC	39710 Triparty Pledge	1493374 CBOND	106233AC3	MARINAS INTERNATIONAL INC 10.5% 07/01/07	25000 D	156.25		156.25	0
BXMNF	DTC	39710 Triparty Pledge	5382 COMMON	10625K109	BRE-X MINERALS LTD	2500 D	0		0	0
BRCU	DTC	39710 Triparty Pledge	707409 COMMON	109214106	BRIGHTCUBE INC	93500 D	9.35		9.35	0
BRIF	DTC	39710 Triparty Pledge	1600 COMMON	109599100	BRILUND LTD	400 D	0		0	0
	DTC	39710 Triparty Pledge	1611 COMMON	111388104	BROADVIEW SAVINGS BANK CLEVELAND OHIO	2300 D	0		0	0
	DTC	39710 Triparty Pledge	1613 COMMON	111443107	BROADWAY FINANCIAL CORP-N.J.	26886 D	0		0	0
BRNC	DTC	39710 Triparty Pledge	2345412 COMMON	112211107	BRONCO DRILLING CO INC	13743 D	168214.32		168214.32	0
	DTC	39710 Triparty Pledge	1617 COMMON	112214200	BRONCO OIL & GAS CO NEW	30 D	0		0	0
	DTC	39710 Triparty Pledge	1619 COMMON	114435100	BROOKS SATELLITE INC	400 D	0		0	0
BGMTQ	DTC	39710 Triparty Pledge	539535 COMMON	114822109	BROTHERS GOURMET COFFEES INC	124 D	0.0124		0.0124	0
	DTC	39710 Triparty Pledge	1633 COMMON	118502103	BUCKNELL INDUSTRIES INC	1200 D	0		0	0
BRCGF	DTC	39710 Triparty Pledge	1653 RTRUST	122016108	BURLINGTON RES COAL SEAM GAS	6450 D	0		0	0
	DTC	39710 Triparty Pledge	1654 COMMON	122756109	BURRITT INTERFINANCIAL BANCORPORATION	55091 D	13772.75		13772.75	0
	DTC	39710 Triparty Pledge	1666 COMMON	12466K107	C & E FURNITURE INDUSTRIES INC	1839 D	0.005517		0.005517	0
CCCR	DTC	39710 Triparty Pledge	867528 COMMON	125002105	CCR VIDEO CORP	5500 D	0.0165		0.0165	0
	DTC	39710 Triparty Pledge	1675 REFERED	125005207	CCX INC 5% PERP PFD	2320 D	0.00464		0.00464	0
	DTC	39710 Triparty Pledge	6243 COMMON	12542A206	CHS ELECTRONICS INC NEW	1500 D	0		0	0
	DTC	39710 Triparty Pledge	1690 COMMON	125716100	CM COMMUNICATIONS INC	1300 D	81.25		81.25	0
	DTC	39710 Triparty Pledge	1693 COMMON	125820100	CML GROUP INC	5 D	0		0	0
	DTC	39710 Triparty Pledge	2524569 COMMON	126086107	C ME RUN CORP	700 D	0		0	0
	DTC	39710 Triparty Pledge	1698 COMMON	126150101	CPC REXCEL INC	97746 D	0		0	0
	DTC	39710 Triparty Pledge	1703 COMMON	126335991	CSF HOLDINGS	149700 D	0		0	0
	DTC	39710 Triparty Pledge	1706 COMMON	126419100	CTC COMMUNICATIONS GRP INC CTC COMM GRP INC	83673 D	165672.54		165672.54	0
UCTN	DTC	39710 Triparty Pledge	1658174 COMMON	12643W206	CTN MEDIA GROUP INC	33 D	0.0033		0.0033	0
CCMTF	DTC	39710 Triparty Pledge	77629 COMMON	126925106	CABLETEL COMMUNICATIONS CORP	32100 D	3.21		3.21	0
CIIR	DTC	39710 Triparty Pledge	1726 COMMON	127761104	CAIRE INC	1 D	0		0	0
	DTC	39710 Triparty Pledge	905098 REFERED	695114504	PACIFICORP 5% PERP PFD	2 D	172.1		172.1	0
GCV	DTC	39710 Triparty Pledge	25002 CEF	36240B109	GABELLI CONV AND INCOME SEC	29 D	179.8		179.8	0
TSTY	DTC	39710 Triparty Pledge	19730 COMMON	876553306	TASTY BAKING CO	34 D	173.74		173.74	0
PEMC	DTC	39710 Triparty Pledge	8222 COMMON	694225202	PACIFIC ENERGY & MINING-NEW	368 D	165.6		165.6	0
	DTC	39710 Triparty Pledge	2534901 REFERED	22082D205	CORTS TRUST FOR AON CAPITAL 6.875% 03/01/32 PFD	7 D	177.24		177.24	0
	DTC	39710 Triparty Pledge	1732 COMMON	12960P107	CALGROUP GRAPHICS LTD	1000 D	0.01		0.01	0
	DTC	39710 Triparty Pledge	14296 CBOND	31331FAX9	FEDERAL EXPRESS CORP 1998 PASS THROUGH TRUST 6.72% 01/15/22 981A	160 D	165.0272		165.0272	0
	DTC	39710 Triparty Pledge	11665 COMMON	129897104	CALICO COMMERCE INC	1855 D	0		0	0
	DTC	39710 Triparty Pledge	873424 COMMON	172855108	CITADEL GOLD MINES INC	2000 D	180.694246		180.694246	0
FMAR	DTC	39710 Triparty Pledge	2569343 MEDNOTE	52523J446	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/10 BSKT	3000 D	159	39.7	39.7	1
	DTC	39710 Triparty Pledge	21611 COMMON	320795107	FIRST MARINER BANCORP INC	74 D	179.82		179.82	0
	DTC	39710 Triparty Pledge	1223555 CBOND	131096AF6	CALLAHAN NORDRHEIN-WESTFALEN GMBH 16% 07/15/10	750000 D	75		75	0
	DTC	39710 Triparty Pledge	5758 COMMON	984149104	XYBERNAUT CORP	5629 D	0		0	0
	DTC	39710 Triparty Pledge	2584344 REFERED	52520W218	LEHMAN BROTHERS HOLDINGS INC 8.75% PERP CV PFD Q	165 D	248	61.9	61.9	1
LOCM	DTC	39710 Triparty Pledge	2444564 COMMON	53954R105	LOCAL.COM CORP	60 D	169.8		169.8	0
SCMM	DTC	39710 Triparty Pledge	10831 COMMON	784018103	SCM MICROSYSTEMS INC	71 D	200.22		200.22	0
FPLMA	DTC	39710 Triparty Pledge	3238 COMMON	318472107	FIRST AMERICAN BK&TR/PALM BC	151436 D	0		0	0
CPCIQ	DTC	39710 Triparty Pledge	187277 COMMON	172529109	CIPRICO INC	5000 D	50		50	0
GDFZY	DTC	39710 Triparty Pledge	2596030 ADR	36160B105	GDF SUEZ-SPON ADR	3 D	156		156	0
XTNT	DTC	39710 Triparty Pledge	2460884 COMMON	984141101	XTENT INC	76 D	164.92		164.92	0

IBPM	DTC	39710	Triparty Pledge	2600759	COMMON	45107K102	IBIOPHARMA INC	96	D	163.2	163.2	0
SPRWF	DTC	39710	Triparty Pledge	2462847	COMMON	86863P109	SUPREME RESOURCES LTD	1692	D	165.6468	165.6468	0
	DTC	39710	Triparty Pledge	4462	COMMON	G3930H104	GLOBALSTAR TELECOMMUNICATIONS COM STK	11715	D	0.105435	0.105435	0
PVCT	DTC	39710	Triparty Pledge	1548892	COMMON	74373F100	PROVECTUS PHARMACEUTICAL INC	100	D	138	138	0
NGSX	DTC	39710	Triparty Pledge	2481451	COMMON	641252101	NEUROGESX INC	45	D	146.25	146.25	0
ENA	DTC	39710	Triparty Pledge	2342292	COMMON	29355M200	ENOVA SYSTEMS INC	71	D	134.9	134.9	0
ULGX	DTC	39710	Triparty Pledge	24877	COMMON	917273104	UROLOGIX INC	91	D	141.96	141.96	0
HKFI	DTC	39710	Triparty Pledge	16127	COMMON	409900107	HANCOCK FABRICS INC/DE	74	D	131.72	131.72	0
	DTC	39710	Triparty Pledge	4328	COMMON	05164B106	AURORA FOODS INC	979	D	8.9089	8.9089	0
FNXMF	DTC	39710	Triparty Pledge	2389277	COMMON	30253R101	FNX MINING CO INC	11	D	122.903	122.903	0
SYI	DTC	39710	Triparty Pledge	2501068	COMMON	87164M100	SYNVISTA THERAPEUTICS INC	94	D	124.08	124.08	0
NBY	DTC	39710	Triparty Pledge	2520522	COMMON	66987P102	NOVABAY PHARMACEUTICALS INC	75	D	131.25	131.25	0
SCHI	DTC	39710	Triparty Pledge	1901459	COMMON	859166100	STERLING CHEMICALS INC	12	D	114	114	0
TTPA	DTC	39710	Triparty Pledge	2326885	ADR	896682200	TRINTECH GROUP PLC-SPON ADR	55	D	127.05	127.05	0
DION	DTC	39710	Triparty Pledge	25482	COMMON	254547102	DIONICS INC	2263	D	113.15	113.15	0
FMDDQ	DTC	39710	Triparty Pledge	3111	COMMON	302723101	F & M DISTRIBUTORS INC	113005	D	113.005	113.005	0
ADLKF	DTC	39710	Triparty Pledge	1229034	COMMON	00762P102	ADVANTAGE LINK INC	8050	D	0	0	0
NYFX	DTC	39710	Triparty Pledge	7984	COMMON	670712108	NYFIX INC	41	D	112.75	112.75	0
SVLF	DTC	39710	Triparty Pledge	16988	COMMON	828395103	SILVERLEAF RESORTS INC	72	D	106.56	106.56	0
	DTC	39710	Triparty Pledge	2042804	COMMON	784487100	SMC VENTURES INC	1000	D	109.36757	109.36757	0
CSP	DTC	39710	Triparty Pledge	77384	CEF	03009T101	AMERICAN STRATEGIC INC III	13	D	123.5	123.5	0
ADPAN	DTC	39710	Triparty Pledge	2464055	COMMON	00685R870	ADELPHIA RECOVERY TRUST	17401	D	87.005	87.005	0
ZILG	DTC	39710	Triparty Pledge	2153079	COMMON	989524301	ZILOG INC	35	D	108.5	108.5	0
ESCL	DTC	39710	Triparty Pledge	2352702	COMMON	29605W107	ESCALA GROUP INC	45	D	110.25	110.25	0
	DTC	39710	Triparty Pledge	2040358	CBOND	U70577AG3	PEMEC PROJECT FUNDING MASTER TRUST 4.5906% 10/15/09 REGS FLT	100	D	102.0384	102.0384	0
GGBM	DTC	39710	Triparty Pledge	2288671	COMMON	37517W107	GIGABEAM CORP	455	D	100.1	100.1	0
	DTC	39710	Triparty Pledge	5321	COMMON	868365107	SUPERIOR TELECOM INC	10000	D	0	0	0
SHRPQ	DTC	39710	Triparty Pledge	16182	COMMON	820013100	SHARPER IMAGE CORP	5136	D	35.952	35.952	0
	DTC	39710	Triparty Pledge	14195	COMMON	G31611109	XCELERA INC	400	D	0	0	0
SHMR	DTC	39710	Triparty Pledge	2311104	COMMON	M83683108	SHAMIR OPTICAL INDUSTRY LTD	15	D	96	96	0
	DTC	39710	Triparty Pledge	179667	COMMON	82981P105	SITI-SITES COM INC	895	D	0	0	0
EVOL	DTC	39710	Triparty Pledge	3079	COMMON	30049R100	EVOLVING SYSTEMS INC	61	D	100.04	100.04	0
	DTC	39710	Triparty Pledge	2356342	CBOND	552075AC7	WILLIAM LYON HOMES INC 7.5% 02/15/14	198	D	100.36125	100.36125	0
PRC	DTC	39710	Triparty Pledge	2551059	COMMON	71646K106	PETRO RESOURCES CORP	72	D	68.4	68.4	0
NLST	DTC	39710	Triparty Pledge	2449743	COMMON	64118P109	NETLIST INC	63	D	85.68	85.68	0
DARA	DTC	39710	Triparty Pledge	2554324	COMMON	23703P106	DARA BIOSCIENCES INC	70	D	81.9	81.9	0
TRIB	DTC	39710	Triparty Pledge	2330088	ADR	896438306	TRINITY BIOTECH PLC-SPON ADR	28	D	82.88	82.88	0
WPTE	DTC	39710	Triparty Pledge	2257791	COMMON	98211W108	WPT ENTERPRISES INC	94	D	84.6	84.6	0
BRANF	DTC	39710	Triparty Pledge	1869396	COMMON	M18955100	BARAN GROUP LTD	7	D	63.561605	63.561605	0
INBP	DTC	39710	Triparty Pledge	2019941	COMMON	45811V105	INTEGRATED BIOPHARMA INC	96	D	100.8	100.8	0
	DTC	39710	Triparty Pledge	2333211	CBOND	885797AB6	CANWEST MEDIAWORKS INC 8% 09/15/12	91	D	80.140697	80.140697	0
PIMO	DTC	39710	Triparty Pledge	2308934	COMMON	74047X107	PREMIER ALLIANCE GROUP INC	150	D	76.5	76.5	0
BZYR	DTC	39710	Triparty Pledge	677025	COMMON	123159105	BURZYNSKI RESEARCH INSTITUTE	2538	D	76.14	76.14	0
EPM	DTC	39710	Triparty Pledge	2419597	COMMON	30049A107	EVOLUTION PETROLEUM CORP	21	D	72.45	72.45	0
FNLY	DTC	39710	Triparty Pledge	3230	COMMON	317884203	FINLAY ENTERPRISES INC	368	D	77.28	77.28	0
NABZY	DTC	39710	Triparty Pledge	10103	ADR	632525408	NATIONAL AUSTRALIA BK-SP ADR	5	D	94.81	94.81	0
MBVA	DTC	39710	Triparty Pledge	1444112	COMMON	60037B106	MILLENNIUM BANKSHARES CORP	44	D	81.4	81.4	0
CAMT	DTC	39710	Triparty Pledge	183597	COMMON	M20791105	CAMTEK LTD	89	D	80.1	80.1	0
AMTY	DTC	39710	Triparty Pledge	717733	COMMON	03073V107	AMERITYRE CORP	57	D	71.82	71.82	0
EECC	DTC	39710	Triparty Pledge	2802	COMMON	268420106	EECO INC	68594	D	0	0	0
	DTC	39710	Triparty Pledge	2538173	PREFERRED	681936407	OMEGA HEALTHCARE INVESTORS INC 8.375% PERP PFD D	3	D	67.5	67.5	0
	DTC	39710	Triparty Pledge	2328982	COMMON	639347103	NAYARIT GOLD INC	90	D	53.067047	53.067047	0
TGFN	DTC	39710	Triparty Pledge	1814321	COMMON	88321N106	TGFN HOLDINGS INC	2490	D	62.25	62.25	0
	DTC	39710	Triparty Pledge	1334624	COMMON	64111M103	NETCURRENTS INFORMATION SVCS INC	10000	D	0	0	0
	DTC	39710	Triparty Pledge	2379056	PREFERRED	32054K798	FIRST INDUSTRIAL REALTY TRUST INC 7.25% PERP PFD J	3	D	54.15	54.15	0
ZANE	DTC	39710	Triparty Pledge	2588099	COMMON	98906R208	ZANETT INC	50	D	56	56	0
TLXT	DTC	39710	Triparty Pledge	187304	COMMON	87944M107	TELEMETRIX INC	6265	D	56.385	56.385	0
WMANQ	DTC	39710	Triparty Pledge	5488	COMMON	949702104	WELLMAN INC	264	D	0.132	0.132	0
MMAB	DTC	39710	Triparty Pledge	646659	COMMON	62624B101	MUNICIPAL MORTGAGE & EQUITY	96	D	74.88	74.88	0
VLYWW	DTC	39710	Triparty Pledge	2590311	WARRANT	919794123	VALLEY NATIONAL BANCORP-CW15	9	D	37.8	37.8	0
	DTC	39710	Triparty Pledge	2493	COMMON	228439105	CROWN PACIFIC PARTNERS LP UNITS LTD PARTNERSHIP INT	53100	D	0	0	0
NCST	DTC	39710	Triparty Pledge	2453757	COMMON	67035Q100	NUCRYST PHARMACEUTICALS CORP	68	D	58.48	58.48	0
WREIS	DTC	39710	Triparty Pledge	10706	COMMON	977011105	WISCONSIN REIT SBI	100	D	51	51	0
	DTC	39710	Triparty Pledge	1812585	COMMON	200693208	COMMERCE ONE INC NEW	414	D	0	0	0

FELI	DTC	39710	Triparty Pledge	2103323	COMMON	307260208	FANSTEEL INC	60	D	48	48	0
SBN	DTC	39710	Triparty Pledge	1812628	COMMON	83402A107	SOFTBRANDS INC	62	D	58.9	58.9	0
SOLO	DTC	39710	Triparty Pledge	9386	COMMON	834263204	SOLO SERV CORP	46030	D	184.12	184.12	0
	DTC	39710	Triparty Pledge	3313	COMMON	33941M104	FLIGHT INTERNATIONAL GROUP INC NEW	50	D	5	5	0
	DTC	39710	Triparty Pledge	2561785	PREFERRED	45254P409	IMPAC MORTGAGE HOLDINGS INC 9.125% PERP PFD C	6	D	24.6	24.6	0
DNE	DTC	39710	Triparty Pledge	2264489	COMMON	265338202	DUNE ENERGY INC	68	D	48.28	48.28	0
GOLF	DTC	39710	Triparty Pledge	2409993	COMMON	38168Y103	GOLFSMITH INTERNATIONAL HOLD	17	D	46.58	46.58	0
CHBP	DTC	39710	Triparty Pledge	2287962	COMMON	16936V106	CHINA BIOPHARMACEUTICALS HOL	216	D	43.416	43.416	0
	DTC	39710	Triparty Pledge	9097	COMMON	78648R203	SAFETY-KLEEN CORP NEW COM NEW	2275	D	0	0	0
RGN	DTC	39710	Triparty Pledge	717337	COMMON	75886X108	REGENERX BIOPHARMACEUTICALS	40	D	48	48	0
	DTC	39710	Triparty Pledge	15338	COMMON	18051W109	CLARION COML HLDGS INC CL A	600	D	0.0102	0.0102	0
SMRK	DTC	39710	Triparty Pledge	9432	COMMON	844544809	SOUTHMARK CORP	40725	D	40.725	40.725	0
	DTC	39710	Triparty Pledge	2596858	COMMON	C01023206	AINSWORTH LUMBER CO LTD	24	D	68.4	68.4	0
TBAC	DTC	39710	Triparty Pledge	78178	COMMON	875378101	TANDY BRANDS ACCESSORIES INC	7	D	37.59	37.59	0
	DTC	39710	Triparty Pledge	863751	COMMON	78051D105	ROYAL OAK MINES INC	3300	D	0	0	0
	DTC	39710	Triparty Pledge	2398390	PREFERRED	74460D299	PUBLIC STORAGE 7.25% PERP PFD I	2	D	40.4	40.4	0
	DTC	39710	Triparty Pledge	1652198	CBOND	562567AF4	MANDALAY RESORT GROUP 9.375% 02/15/10	36	D	35.589384	35.589384	0
	DTC	39710	Triparty Pledge	4210	COMMON	03113V109	AMF BOWLING INC	8819	D	77166.25	77166.25	0
PINN	DTC	39710	Triparty Pledge	2484226	COMMON	723464301	PINNACLE GAS RESOURCES INC	20	D	34.2	34.2	0
GWLK	DTC	39710	Triparty Pledge	2263415	COMMON	362447104	GABRIEL TECHNOLOGIES CORP	51	D	35.7	35.7	0
MCLS	DTC	39710	Triparty Pledge	900676	COMMON	58461T106	MEDICAL SCIENCES INC	376	D	33.84	33.84	0
ORES	DTC	39710	Triparty Pledge	8080	COMMON	681927109	OMEGA RESOURCES INC	605	D	0	0	0
	DTC	39710	Triparty Pledge	876821	COMMON	290928100	EMGOLD MINING CORP	360	D	20.74629	20.74629	0
AZTC	DTC	39710	Triparty Pledge	15305	COMMON	05480L101	AZTEC TECHNOLOGY PARTNERS	15010	D	30.02	30.02	0
	DTC	39710	Triparty Pledge	2444464	PREFERRED	222388209	COUNTRYWIDE FINANCIAL CORP 7% 11/01/36 PFD	3	D	33.9	33.9	0
PZD	DTC	39710	Triparty Pledge	2441619	ETF	73935X278	POWERSHARES CLEANTECH PORTFO	1	D	29.5	29.5	0
FIATY	DTC	39710	Triparty Pledge	25492	ADR	315621888	FIAT SPA	2	D	31.32	31.32	0
INVC	DTC	39710	Triparty Pledge	2357399	COMMON	45773R100	INNOVATIVE CARD TECHNOLOGIES	60	D	29.4	29.4	0
MIIX	DTC	39710	Triparty Pledge	12123	COMMON	59862V104	MIIX GROUP INC	9537	D	28.611	28.611	0
MINX	DTC	39710	Triparty Pledge	901338	COMMON	603470105	MINEX RESOURCES INC	1410	D	28.2	28.2	0
GTEM	DTC	39710	Triparty Pledge	20977	COMMON	37958F209	GLOBETEL COMMUNICATIONS CORP	616	D	28.336	28.336	0
BUCK	DTC	39710	Triparty Pledge	1631	COMMON	11835A105	BUCKHEAD AMERICA CORP	532	D	26.6	26.6	0
TPTX	DTC	39710	Triparty Pledge	2438311	COMMON	89235K105	TORREYPINES THERAPEUTICS INC	44	D	25.08	25.08	0
PKT	DTC	39710	Triparty Pledge	2041660	COMMON	74269U104	PROCERA NETWORKS INC	28	D	26.6	26.6	0
FRNTQ	DTC	39710	Triparty Pledge	2393954	COMMON	359059102	FRONTIER AIRLINES HOLDINGS	158	D	26.07	26.07	0
PGYC	DTC	39710	Triparty Pledge	2455020	COMMON	70336G102	TATHAM OFFSHORE INC	1395	D	25.11	25.11	0
	DTC	39710	Triparty Pledge	11263	CBOND	46268KAJ4	IRIDIUM LLC 13% 12/31/35 A	5000	D	37.5	37.5	0
	DTC	39710	Triparty Pledge	2038587	PREFERRED	52520B206	LEHMAN BROTHERS HOLDINGS CAPITAL TRUST IV 6.375% 10/31/52 PFD L	2500	D	375	-	1
	DTC	39710	Triparty Pledge	676468	COMMON	704157205	PAWNMART INC NEW	1667	D	0.010002	0.010002	0
	DTC	39710	Triparty Pledge	2689	COMMON	252905203	DIAMOND FIELDS INTL LTD	525	D	19.971469	19.971469	0
AHONY	DTC	39710	Triparty Pledge	2506965	ADR	500467402	KONINKLIJKE AHOLD-SP ADR	2	D	23.438	23.438	0
	DTC	39710	Triparty Pledge	2028661	PREFERRED	39138C809	GREAT-WEST LIFE CO INC 5.9% PERP PFD F	1	D	23.585354	23.585354	0
	DTC	39710	Triparty Pledge	2384951	COMMON	238128102	DATATEC SYSTEMS INC	5400	D	0	0	0
PP	DTC	39710	Triparty Pledge	2480407	COMMON	724153200	PIPEX PHARMACEUTICALS INC	33	D	19.8	19.8	0
	DTC	39710	Triparty Pledge	3760	COMMON	404429102	HA-LO INDUSTRIES INC	20582	D	0	0	0
	DTC	39710	Triparty Pledge	182740	COMMON	716932108	PHARMACEUTICAL FORMULATIONS INC	10250	D	0	0	0
BXXX	DTC	39710	Triparty Pledge	2024327	COMMON	112502109	BROOKE CORP	85	D	23.8	23.8	0
VSTI	DTC	39710	Triparty Pledge	182825	COMMON	925313108	VERSUS TECHNOLOGY INC	500	D	15	15	0
WZE	DTC	39710	Triparty Pledge	796299	COMMON	97750V109	WIZZARD SOFTWARE CORP	16	D	21.6	21.6	0
	DTC	39710	Triparty Pledge	2446688	CBOND	126650BF6	CVS/CAREMARK CORP 6.036% 12/10/28 144A	20	D	18.854612	18.854612	0
OLGC	DTC	39710	Triparty Pledge	792453	COMMON	83083Y101	SKY RIDGE RESOURCES LTD	71	D	21.607228	21.607228	0
GPAX	DTC	39710	Triparty Pledge	17089	COMMON	68750J107	ORTHOLOGIC CORP	19	D	17.29	17.29	0
	DTC	39710	Triparty Pledge	3452	COMMON	36237L102	GVC VENTURE CORP	215	D	17.2	17.2	0
	DTC	39710	Triparty Pledge	11898	COMMON	457732105	INSPIRE INS SOLU	2300	D	0.0207	0.0207	0
NAYN	DTC	39710	Triparty Pledge	2317240	COMMON	639379106	NAYNA NETWORKS INC	15942	D	15.942	15.942	0
GOOT	DTC	39710	Triparty Pledge	3627	COMMON	382123107	GOOD SOFTWARE CORP	1716	D	0	0	0
	DTC	39710	Triparty Pledge	18439	CBOND	912920AC9	QWEST CORP 6.875% 09/15/33	22	D	16.293926	16.293926	0
WLVT	DTC	39710	Triparty Pledge	5489	COMMON	978093102	WOLVERINE TUBE INC	43	D	21.5	21.5	0
WSTM	DTC	39710	Triparty Pledge	1387822	COMMON	981402100	WORKSTREAM INC	85	D	13.6	13.6	0
QOBJ	DTC	39710	Triparty Pledge	21751	COMMON	74833H308	QUERYOBJECT SYSTEMS CORP	1666	D	13.328	13.328	0
HCME	DTC	39710	Triparty Pledge	3890	COMMON	433548104	HIRSCH CHEMIE LTD	1305	D	0	0	0
MICO	DTC	39710	Triparty Pledge	1493959	COMMON	594857104	MICRO-MEDICAL INDS INC	100	D	0	0	0
	DTC	39710	Triparty Pledge	646590	COMMON	92658X109	VIDEOPROPULSION INC	1200	D	0	0	0
CADD	DTC	39710	Triparty Pledge	2518122	COMMON	127233104	CADD INTERNATIONAL INC	434	D	25.606	25.606	0

MRNA	DTC	39710	Triparty Pledge	2584702	COMMON	55276N100	MDRNA INC	20	D	10	10	0
DEEPQ	DTC	39710	Triparty Pledge	2478657	COMMON	86825Q104	SUPERIOR OFFSHORE INTERNATIO	15	D	9.15	9.15	0
HOTJ	DTC	39710	Triparty Pledge	2325373	COMMON	44176R106	HOUSE OF TAYLOR JEWELRY INC	5218	D	10.436	10.436	0
SLTC	DTC	39710	Triparty Pledge	179775	COMMON	816288104	SELECTICA INC	10	D	11	11	0
SPMY	DTC	39710	Triparty Pledge	1219877	ADR	84866M209	SPIRENT COMMUNICATIONS-ADR	2	D	9.932	9.932	0
GNCC	DTC	39710	Triparty Pledge	2561740	COMMON	36867M107	US WASTE GROUP	125	D	7.5	7.5	0
UPXE	DTC	39710	Triparty Pledge	5707	COMMON	904270105	UNAPIX ENTERTAINMENT INC	5000	D	10	10	0
	DTC	39710	Triparty Pledge	78240	COMMON	724250105	PIRANHA INC	1599	D	0.027183	0.027183	0
ENTN	DTC	39710	Triparty Pledge	2561783	COMMON	29383P100	ENTORIAN TECHNOLOGIES INC	14	D	8.54	8.54	0
	DTC	39710	Triparty Pledge	536309	COMMON	02365B100	AMERICA ONLINE LATIN AMER INC CL A	514	D	0	0	0
CRTX	DTC	39710	Triparty Pledge	2222519	COMMON	22674T105	CRITICAL THERAPEUTICS INC	44	D	7.48	7.48	0
GSVI	DTC	39710	Triparty Pledge	538310	COMMON	36230D206	GSV INC	40	D	8	8	0
NKCIF	DTC	39710	Triparty Pledge	19187	COMMON	651482101	NEWKIDCO INTERNATIONAL INC	8000	D	8	8	0
	DTC	39710	Triparty Pledge	530992	COMMON	896775103	TRITON NETWORK SYSTEMS INC	260	D	0	0	0
JECL	DTC	39710	Triparty Pledge	6507	COMMON	466127107	JEC LASERS INC	70	D	0.42	0.42	0
SHLP	DTC	39710	Triparty Pledge	2214405	COMMON	81222P106	SEARCHHELP INC	68	D	6.664	6.664	0
	DTC	39710	Triparty Pledge	10145	PREFERRED	902549708	UAL CORP/OLD 12.25% PERP PFD B	1334	D	0	0	0
	DTC	39710	Triparty Pledge	5116	COMMON	302051107	EXIDE TECHNOLOGIES	3300	D	0	0	0
MKTSQ	DTC	39710	Triparty Pledge	11525	COMMON	00753T105	ADVANCED MARKETING SERVICES	2150	D	0	0	0
CUR	DTC	39710	Triparty Pledge	2453906	COMMON	64127R302	NEURALSTEM INC	4	D	7.24	7.24	0
IMED	DTC	39710	Triparty Pledge	2536287	COMMON	452467202	IMEDIA INTERNATIONAL INC	52	D	23.4	23.4	0
FDRC	DTC	39710	Triparty Pledge	3190	COMMON	313765109	FEDERAL RESOURCES CORP	2039	D	6.117	6.117	0
CSGI	DTC	39710	Triparty Pledge	2342	COMMON	210728101	CONSYGEN INC	6000	D	6	6	0
GETE	DTC	39710	Triparty Pledge	3544	COMMON	373658103	GEOTEL INC	1200	D	6	6	0
	DTC	39710	Triparty Pledge	3826	COMMON	42219T105	HEALTHCARE AMERICA INC	200	D	0.01	0.01	0
OCFN	DTC	39710	Triparty Pledge	2507182	COMMON	68207V208	OMEGA COMMERCIAL FINANCE COR	50	D	4.5	4.5	0
	DTC	39710	Triparty Pledge	23500	COMMON	292555109	ENCORE COMPUTER CORP	100	D	0.01	0.01	0
	DTC	39710	Triparty Pledge	329006	COMMON	577770100	MAXX INTERNATIONAL INC	1900	D	0	0	0
NLEY	DTC	39710	Triparty Pledge	2293706	COMMON	63580R106	NATIONAL ENERGY	583	D	0.00583	0.00583	0
SMD	DTC	39710	Triparty Pledge	75962	COMMON	829322304	SINGING MACHINE CO INC/THE	30	D	5.55	5.55	0
SLPT	DTC	39710	Triparty Pledge	180260	COMMON	834365405	SOLOPOINT INC	375	D	5.625	5.625	0
CAHR	DTC	39710	Triparty Pledge	2018179	COMMON	141798108	CARRIBBEAN AMERICAN HEALTH	50	D	5.5	5.5	0
NLBC	DTC	39710	Triparty Pledge	902529	COMMON	640330106	NELSON (L.B.) CORP	5500	D	5.5	5.5	0
	DTC	39710	Triparty Pledge	914489	COMMON	G05354116	ASIACONTENT.COM LTD A SHS NEW	20	D	0	0	0
EESV	DTC	39710	Triparty Pledge	1227736	COMMON	29406Q101	ENVIRONMENTAL ENERGY SERVICE	200	D	5.4	5.4	0
SBUFQ	DTC	39710	Triparty Pledge	9496	COMMON	852328301	STACEYS BUFFET INC	107	D	5.35	5.35	0
GKIN	DTC	39710	Triparty Pledge	3509	COMMON	370172108	GENERAL KINETICS INC	2600	D	10.4	10.4	0
FFTIQ	DTC	39710	Triparty Pledge	2102882	COMMON	35241Q107	FRANKFORT TOWER INDUSTRIES I	324	D	5.184	5.184	0
CHML	DTC	39710	Triparty Pledge	25849	COMMON	16945M105	CHINAMALLUSA.COM INC	1000	D	5	5	0
	DTC	39710	Triparty Pledge	2314989	COMMON	268465101	EG CAPITAL INC	50	D	0	0	0
SANS	DTC	39710	Triparty Pledge	9131	COMMON	801036203	SANITAS INC	5000	D	0	0	0
EFTB	DTC	39710	Triparty Pledge	2526866	COMMON	26844P109	EFT BIOTECH HOLDINGS INC	1	D	4.98	4.98	0
EGLP	DTC	39710	Triparty Pledge	2827	COMMON	269803102	EAGLE-PICHER INDUSTRIES INC	1635	D	32.7	32.7	0
MAMM	DTC	39710	Triparty Pledge	2294041	COMMON	561508201	MAMMATECH CORP	130	D	3.25	3.25	0
	DTC	39710	Triparty Pledge	22295	CBOND	887315AY5	HISTORIC TW INC 6.875% 06/15/18	5	D	5.433328	5.433328	0
GNCE	DTC	39710	Triparty Pledge	3422	COMMON	361900103	G.N.C. ENERGY CORP	470	D	4.7	4.7	0
	DTC	39710	Triparty Pledge	854980	COMMON	86866R102	SUREBEAM CORP CL A	2316	D	0	0	0
FCSE	DTC	39710	Triparty Pledge	3336	COMMON	344159108	FOCUS ENHANCEMENTS INC	92	D	0.276	0.276	0
IONN	DTC	39710	Triparty Pledge	14884	COMMON	46205P100	ION NETWORKS INC	100	D	5	5	0
PCCWY	DTC	39710	Triparty Pledge	1909665	ADR	70454G207	PCCW LTD-ADR	1	D	4.551	4.551	0
	DTC	39710	Triparty Pledge	2381778	COMMON	45032C100	ITA HOLDINGS INC	2200	D	0	0	0
MCYC	DTC	39710	Triparty Pledge	20018	COMMON	582822102	MCY.COM INC	4300	D	0	0	0
KENS	DTC	39710	Triparty Pledge	6635	COMMON	489084103	KENILWORTH SYSTEMS CORP	525	D	3.15	3.15	0
IFTI	DTC	39710	Triparty Pledge	76175	COMMON	462211103	IONIC FUEL TECHNOLOGY INC	2000	D	5	5	0
	DTC	39710	Triparty Pledge	5348	COMMON	902948108	U S PLASTIC LUMBER CORP	500	D	0.01	0.01	0
VTSS	DTC	39710	Triparty Pledge	12617	COMMON	928497106	VITESSE SEMICONDUCTOR CORP	7	D	4.41	4.41	0
HIVV	DTC	39710	Triparty Pledge	1223883	COMMON	40419U203	HIV-VAC INC	250	D	3.75	3.75	0
DVINQ	DTC	39710	Triparty Pledge	1657984	COMMON	255402406	DIVINE INC-A	3779	D	3.779	3.779	0
MBTE	DTC	39710	Triparty Pledge	15511	COMMON	893764100	TRANSMEDIA EUROPE INC	1250	D	0	0	0
HRNS	DTC	39710	Triparty Pledge	897080	COMMON	440530202	HORN SILVER MINES INC	305	D	3.66	3.66	0
	DTC	39710	Triparty Pledge	677266	MUNI	132042AG7	CAMBRIA PCR REF-BETHL	35000	D	3.5	3.5	0
FVRL	DTC	39710	Triparty Pledge	2304579	COMMON	312088404	FAVRILLE INC	96	D	3.744	3.744	0
DYHCS	DTC	39710	Triparty Pledge	717469	COMMON	703044107	DYNACORE PATENT LITIGATION T	3117	D	3.117	3.117	0
ESPIQ	DTC	39710	Triparty Pledge	4645	COMMON	269153102	DO NOT USE E.SPIRE COMMUNICATIONS I DO NOT USE E.SPIRE COMMUNICATIONS INC	3000	D	0	0	0

ITXG	DTC	39710	Triparty Pledge	4737	COMMON	465266104	IT GROUP INC/THE	1000	D	3		3	0
	DTC	39710	Triparty Pledge	7549	COMMON	62472V100	MOYDOW MINES INTL INC	20	D	2.853067		2.853067	0
PLNS	DTC	39710	Triparty Pledge	24459	COMMON	729138107	PLIANT SYSTEMS INC	3000	D	3		3	0
TPZG	DTC	39710	Triparty Pledge	707762	COMMON	890537301	TOPAZ GROUP INC	3000	D	3		3	0
PTBTQ	DTC	39710	Triparty Pledge	12281	COMMON	732827100	POPE & TALBOT INC	595	D	2.975		2.975	0
CBRX	DTC	39710	Triparty Pledge	4590	COMMON	197779101	COLUMBIA LABORATORIES INC	465	D	1827.45		1827.45	0
CSVO	DTC	39710	Triparty Pledge	2182	COMMON	198415101	COLUMBIA SAVINGS & LOAN ASSC	405954	D	0		0	0
CTUP	DTC	39710	Triparty Pledge	2188	COMMON	199782103	COM TEL INC	4600	D	0		0	0
	DTC	39710	Triparty Pledge	2485566	CBOND	2003369S6	COMDISCO INC 6.13% 08/01/49	2000000	D	20		20	0
	DTC	39710	Triparty Pledge	2485567	CBOND	2003369U1	COMDISCO INC 5.95% 04/30/49	3000000	D	30		30	0
	DTC	39710	Triparty Pledge	1068564	COMMON	202259107	COMMERCIAL PROPERTY CORP	200	D	0		0	0
CFGN	DTC	39710	Triparty Pledge	2218	COMMON	203278106	COMMONW SVGS ASSN/HOUSTON	100	D	0.01		0.01	0
COES	DTC	39710	Triparty Pledge	23458	COMMON	202656104	COMMODORE ENVIRONMENTAL SVCS	18	D	0.018		0.018	0
CMMU	DTC	39710	Triparty Pledge	874158	COMMON	203391107	COMMUNICATIONS CORP AMERICA	3	D	0		0	0
	DTC	39710	Triparty Pledge	2226	COMMON	203660105	COMMUNITY HEALTH COMPUTING CORP	144350	D	1.01045		1.01045	0
	DTC	39710	Triparty Pledge	2230	COMMON	203752407	COMMUNITY BNCP ORD	10217	D	0.010217		0.010217	0
	DTC	39710	Triparty Pledge	2243	COMMON	204494207	COMPARATOR SYSTEMS CORP NEW	5500	D	0		0	0
	DTC	39710	Triparty Pledge	18541	CBONDCNV	20452CAA2	COMPLETE MANAGEMENT INC 8% 08/15/03 CV	25000	D	2.5		2.5	0
	DTC	39710	Triparty Pledge	18156	COMMON	204938104	COMPOSITECH LTD	301872	D	0		0	0
	DTC	39710	Triparty Pledge	2266	COMMON	205428105	COMPUTER STORE INC	300	D	0		0	0
	DTC	39710	Triparty Pledge	5910	COMMON	205937105	COM21 INC	100	D	0		0	0
CVTK	DTC	39710	Triparty Pledge	14824	COMMON	207865106	CONNECTIVITY TECHNOLOGIES	1250	D	0		0	0
	DTC	39710	Triparty Pledge	874355	PREFERRED	208254201	CONOLOG CORP 4% PFD SER A PFD	1500	D	210		210	0
	DTC	39710	Triparty Pledge	2035984	CBOND	2084649R0	CONSECO INC ESCROW 9% 10/15/06	50000	D	2250		2250	0
	DTC	39710	Triparty Pledge	2304	COMMON	20856D104	CONSOLIDATED ACORN RESOURCES LTD	300	D	0		0	0
CDNO	DTC	39710	Triparty Pledge	21000	COMMON	208892208	CONS CAPITAL NORTH AMERICA	11000	D	0		0	0
	DTC	39710	Triparty Pledge	2324	COMMON	20959D100	CONSOLIDATED NRD RESOURCES LTD	40	D	0.01		0.01	0
CPVD	DTC	39710	Triparty Pledge	2330	COMMON	209929108	COMPUSONICS VIDEO CORP	170	D	0.17		0.17	0
	DTC	39710	Triparty Pledge	2337	COMMON	210430104	CONSTON CORP-CL A	253	D	0		0	0
	DTC	39710	Triparty Pledge	874583	CBOND	210575AC0	CONSUMERS INTERNATIONAL INC 10.25% 04/01/05	100000	D	0		0	0
CUPKF	DTC	39710	Triparty Pledge	24053	COMMON	21061P106	CONSUMERS PACKAGING INC	30000	D	3		3	0
	DTC	39710	Triparty Pledge	2350	PREFERRED	210802302	CONTINENTAL AIRLINE HOLDINGS 6.5% PFD	110	D	0.01001		0.01001	0
	DTC	39710	Triparty Pledge	874741	WARRANT	211914130	WTS CONVERGENT COMMUNICATIONS INC 144A	30000	D	30		30	0
	DTC	39710	Triparty Pledge	964314	COMMON	211915103	CONTINUUM GROUP A INC	302	D	0		0	0
	DTC	39710	Triparty Pledge	964315	COMMON	211916101	CONTINUUM GROUP B INC	1009	D	0		0	0
	DTC	39710	Triparty Pledge	964317	COMMON	211918107	CONTINUUM GROUP D INC	1009	D	0		0	0
COSE	DTC	39710	Triparty Pledge	2366	COMMON	212072102	CONTINENTAL STEEL CORP	170	D	0		0	0
	DTC	39710	Triparty Pledge	19143	COMMON	21220C103	CONTOUR ENERGY CO	2060	D	0		0	0
	DTC	39710	Triparty Pledge	18765	COMMON	212540108	CONVERSE INC-DEL	15	D	0		0	0
	DTC	39710	Triparty Pledge	2385	PREFERRED	217213206	COPELAND (AL) ENTERPRISES 17.5% PFD	1483	D	0		0	0
ENTE	DTC	39710	Triparty Pledge	3014	COMMON	293912101	ENTERMEDIA INC	25000	D	2.5		2.5	0
ETAP	DTC	39710	Triparty Pledge	3023	COMMON	293957106	ENTRECAP INTERNATIONAL INC	29047	D	0		0	0
CEKX	DTC	39710	Triparty Pledge	2388	COMMON	217900109	COPPER LAKE EXPLORATIONS LTD	1100	D	0		0	0
EPTC	DTC	39710	Triparty Pledge	77404	COMMON	29406K104	ENVIRO PRODUCTS & TECH CORP	1642	D	1.642		1.642	0
	DTC	39710	Triparty Pledge	2393	COMMON	21851C109	CORDEX PETROLEUMS INC-CL A	15	D	0		0	0
EPUR	DTC	39710	Triparty Pledge	877049	COMMON	29409U109	ENVIROPUR WASTE REFIN & TECH	564	D	0.0564		0.0564	0
CORE	DTC	39710	Triparty Pledge	2320105	COMMON	218681104	CORE-MARK HOLDING CO INC	8081	D	225621.52		225621.52	0
	DTC	39710	Triparty Pledge	3030	COMMON	294096102	ENVIROSURE MANAGEMENT CORP	447100	D	0		0	0
	DTC	39710	Triparty Pledge	3040	COMMON	294588108	EQUITEC FINANCIAL GROUP INC	4000	D	0.4		0.4	0
EQR	DTC	39710	Triparty Pledge	2254836	COMMON	29477T109	EQUUS RESOURCES INC	25	D	0.0075		0.0075	0
	DTC	39710	Triparty Pledge	3049	COMMON	295349104	ERIE LACKAWANNA INC	1	D	0		0	0
	DTC	39710	Triparty Pledge	3053	COMMON	296052301	ESARCO INTERNATIONAL INC NEW	3000	D	0		0	0
	DTC	39710	Triparty Pledge	2210725	MUNI	296122TN4	ESCAMBIA SFM INT L-12	20000	D	14427.6		14427.6	0
	DTC	39710	Triparty Pledge	7013	CBOND	29665WAF1	ESPRIT TELECOM GROUP PLC 10.875% 06/15/08	23000	D	0		0	0
TSER	DTC	39710	Triparty Pledge	22643	COMMON	297865107	ETRAVELSERVE.COM INC	157	D	0		0	0
EVR	DTC	39710	Triparty Pledge	2424765	COMMON	29977A105	EVERCORE PARTNERS INC-CL A	18013	D	286406.7		286406.7	0
EVXS	DTC	39710	Triparty Pledge	3075	COMMON	300072105	EVEREX SYSTEMS INC	355705	D	0		0	0
	DTC	39710	Triparty Pledge	2416	COMMON	221462104	COSMOS RESOURCES INC	14	D	0.000022		0.000022	0
	DTC	39710	Triparty Pledge	2419	COMMON	22236Q102	COUNTRY WORLD CASINOS INC	10000	D	0.01		0.01	0
EVLVQ	DTC	39710	Triparty Pledge	1906888	COMMON	30049P708	EVOLVE SOFTWARE INC	648	D	0.0648		0.0648	0
EXAP	DTC	39710	Triparty Pledge	1491506	COMMON	300867306	EXCHANGE APPLICATIONS INC	49	D	0.0049		0.0049	0
	DTC	39710	Triparty Pledge	2422	COMMON	222403107	COUNTY BANK-A FED SVGS BANK SANTA BARBARA CALIF	108105	D	0		0	0
	DTC	39710	Triparty Pledge	2512516	CBOND	30161MAE3	EXELON GENERATION CO LLC 6.2% 10/01/17	7000	D	7253.58529		7253.58529	0
	DTC	39710	Triparty Pledge	854449	COMMON	22281N103	COVANTA ENERGY CORP	1500	D	0		0	0

COVT	DTC	39710	Triparty Pledge	2455	COMMON	223141102	COVINGTON DEV GROUP INC	26900	D	2.69		2.69	0
	DTC	39710	Triparty Pledge	79018	CBONDCNV	302088AJ8	EXDS INC 4.75% 07/15/08 CV	1875000	D	3710.8125		3710.8125	0
	DTC	39710	Triparty Pledge	5117	COMMON	302088109	EXODUS COMMUNICATIONS KK	96722	D	0		0	0
	DTC	39710	Triparty Pledge	874999	COMMON	22405H107	COXHEATH GOLD HOLDINGS	20000	D	0		0	0
CRYYQ	DTC	39710	Triparty Pledge	2463	COMMON	225222108	CRAY COMPUTER CORP	38800	D	38.8		38.8	0
CZEDQ	DTC	39710	Triparty Pledge	2464	COMMON	225227107	CRAZY EDDIE INC	325	D	0		0	0
EXVF	DTC	39710	Triparty Pledge	3095	COMMON	302261102	EXTRACTIVE FUELS INC	600	D	0.06		0.06	0
	DTC	39710	Triparty Pledge	2479	COMMON	22674J107	CRITICAL INDS	135100	D	1080.8		1080.8	0
	DTC	39710	Triparty Pledge	2014327	COMMON	30232F103	EYE CASH NETWORKS INC	65	D	0		0	0
TCKF	DTC	39710	Triparty Pledge	3100	COMMON	302396106	F.A. TUCKER GROUP INC	32180	D	0		0	0
CCRN	DTC	39710	Triparty Pledge	2021922	COMMON	227483104	CROSS COUNTRY HEALTHCARE INC	3688	D	59008		59008	0
	DTC	39710	Triparty Pledge	1335447	COMMON	22754R201	CROSS MEDIA MARKETING CORP NEW	87	D	0		0	0
	DTC	39710	Triparty Pledge	540394	COMMON	30242V205	FIAC ORD	500	D	0		0	0
	DTC	39710	Triparty Pledge	2484	CBOND	227901AF2	CROSSLAND SVGS FEDL SVGS BK SR SUB CAP NT 11.25% 09/15/98	5000000	D	0.05		0.05	0
	DTC	39710	Triparty Pledge	3102	COMMON	302473103	FM AMERICAN INTERNATIONAL INC	1100	D	0		0	0
	DTC	39710	Triparty Pledge	20055	CBOND	302723AA9	F & M DISTRIBUTORS SR SUB NTS 11.5% 04/15/03	15000	D	0.01005		0.01005	0
	DTC	39710	Triparty Pledge	531892	COMMON	302747100	FAB INDUSTRIES INC	2500	D	0		0	0
	DTC	39710	Triparty Pledge	329643	COMMON	228392304	CROWN LABORATORIES INC NEW	4000	D	0		0	0
CWNH	DTC	39710	Triparty Pledge	187518	COMMON	228429106	CROWN NORTHCORP INC	80	D	0		0	0
CYTB	DTC	39710	Triparty Pledge	2500	COMMON	229070107	CRYSTAL BRANDS INC	30200	D	0		0	0
	DTC	39710	Triparty Pledge	707140	RIGHT	303901110	RTS FAIRFAX FINL HLDGS LTD (CONTINGENT VALUE RIGHTS) RIGHTS	4000	D	0		0	0
	DTC	39710	Triparty Pledge	3121	COMMON	304253107	FAIRFIELD COUNTY BANCORP INC	3300	D	0		0	0
FARF	DTC	39710	Triparty Pledge	3122	COMMON	304621105	FAIRFIELD-NOBLE CORP	47	D	0		0	0
	DTC	39710	Triparty Pledge	2338894	COMMON	305059107	ANE FAIRLANE MANAGEMENT CP	1400	D	14		14	0
CCWGB	DTC	39710	Triparty Pledge	2514	COMMON	231705203	CUSTER CHANNEL WING CORP "B"	100	D	0		0	0
	DTC	39710	Triparty Pledge	3129	CBONDCNV	30701AAC0	FAMILY GOLF CENTERS INC 5.75% 10/15/04 CV	6075000	D	3037.5		3037.5	0
FAMS	DTC	39710	Triparty Pledge	3133	COMMON	307091108	FAMOUS RESTAURANTS INC	148800	D	14.88		14.88	0
	DTC	39710	Triparty Pledge	2519	COMMON	232489104	CYBERMATICS INC	200	D	0.02		0.02	0
	DTC	39710	Triparty Pledge	3144	COMMON	311870109	FAST FOOD OPERAT	24600	D	2.46		2.46	0
CCLG	DTC	39710	Triparty Pledge	2019285	COMMON	23254B100	CYCLELOGIC INC	32	D	0		0	0
	DTC	39710	Triparty Pledge	77398	COMMON	23255B208	CYCOMM INTERNATIONAL INC-WYO	1000	D	0		0	0
CYCP	DTC	39710	Triparty Pledge	2523	COMMON	232566109	CYMATICOLOR CORP	50	D	0.005		0.005	0
CYNEA	DTC	39710	Triparty Pledge	77134	COMMON	23257K107	CYNET INC - CL A	700	D	0.14		0.14	0
	DTC	39710	Triparty Pledge	2604310	CBOND	23299AKS7	CYPRESS SEMICONDUCTOR CORP 1% 09/15/09	3292000	D	0		0	0
	DTC	39710	Triparty Pledge	2531	COMMON	233038108	DBL LIQUIDATING TRUST CTF BEN INT CL A	4	D	0		0	0
DBLZ	DTC	39710	Triparty Pledge	875196	COMMON	233038306	DBL LIQUIDATING TRUST-CL C3	2000	D	0		0	0
	DTC	39710	Triparty Pledge	24076	COMMON	233094200	DCI TELECOMMUNICATIONS INC NEW	38	D	0		0	0
DDSU	DTC	39710	Triparty Pledge	2024831	COMMON	23316W100	DDS TECHNOLOGIES USA INC	12000	D	12		12	0
	DTC	39710	Triparty Pledge	3199	COMMON	31467L104	FERBER MINING CORP	1000	D	0		0	0
FEKR	DTC	39710	Triparty Pledge	3202	COMMON	315522102	FERTIL-A-CHRON INC	2000	D	0		0	0
	DTC	39710	Triparty Pledge	3408	COMMON	360906200	FUTURE COMMUNICATIONS INC NEW	12096	D	1.2096		1.2096	0
	DTC	39710	Triparty Pledge	2541	COMMON	23331F108	DRX INC	10	D	0.05		0.05	0
FTED	DTC	39710	Triparty Pledge	794136	COMMON	36114A104	FUTURE EDUCATIONAL SYSTEMS	60	D	0		0	0
FTRLQ	DTC	39710	Triparty Pledge	1021886	COMMON	36114Q307	FUTURELINK CORPORATION	1156	D	0		0	0
DSW	DTC	39710	Triparty Pledge	2335766	COMMON	23334L102	DSW INC-CLASS A	9502	D	142815.06		142815.06	0
	DTC	39710	Triparty Pledge	891390	COMMON	316811108	50 OFF STORES INC	1050	D	0		0	0
BSMTQ	DTC	39710	Triparty Pledge	23524	COMMON	316866102	FILENES BASEMENT CORP	3000	D	0		0	0
DWIC	DTC	39710	Triparty Pledge	2546	COMMON	233356104	D W I CORP	36	D	0		0	0
	DTC	39710	Triparty Pledge	3223	PREFERED	317421303	FINANCIAL CORP OF AMERICA 8% PERP PFD A FLT	33	D	0		0	0
GBCC	DTC	39710	Triparty Pledge	3416	COMMON	361492101	GBC CLOSED CIRCUIT TV CORP	3500	D	0.0105		0.0105	0
FNCMQ	DTC	39710	Triparty Pledge	800757	COMMON	317922409	FINET.COM INC	165	D	0		0	0
	DTC	39710	Triparty Pledge	1390002	CBOND	233835AT4	DAIMLER FINANCE NORTH AMERICA LLC 7.3% 01/15/12	14000	D	15370.61162		15370.61162	0
	DTC	39710	Triparty Pledge	3443	COMMON	362232100	RB CAPITAL SECUR RESIDENC SA	28473	D	0		0	0
GPX	DTC	39710	Triparty Pledge	178961	COMMON	36225V104	GP STRATEGIES CORP	1755	D	16058.25		16058.25	0
DMCSQ	DTC	39710	Triparty Pledge	75826	COMMON	233860303	DAIRY MART CONVENIENCE STORE	37	D	0.0037		0.0037	0
	DTC	39710	Triparty Pledge	2551	CBONDCNV	234050AA0	DAISY SYSTEMS CORP 9% 05/31/14 CV	31144	D	0		0	0
DZTKQ	DTC	39710	Triparty Pledge	2553	COMMON	234053106	DO NOT USE DAISYTEK INTL CORP	97	D	0		0	0
GSEM	DTC	39710	Triparty Pledge	3447	COMMON	362270100	GSE MULTIMEDIA TECH CORP	5000	D	0.5		0.5	0
	DTC	39710	Triparty Pledge	3243	COMMON	319285102	FIRST BANKERS TRUST & SAVINGS ASSN-MIDLAND TEX	3110	D	0		0	0
	DTC	39710	Triparty Pledge	9086	CBOND	36228XAB3	GST USA INC 13.875% 12/15/05 *	10310000	D	103.1		103.1	0
	DTC	39710	Triparty Pledge	182074	CBOND	36228YAC9	GST NETWORK FUNDING INC 10.5% 05/01/08	51293000	D	512.93		512.93	0
FCHC	DTC	39710	Triparty Pledge	3244	COMMON	319417101	FIRST CAPITAL HOLDINGS CORP	94000	D	0		0	0
	DTC	39710	Triparty Pledge	186775	CBOND	36229JAC1	GST EQUIPMENT FUNDING 13.25% 05/01/07	40319000	D	403.19		403.19	0
	DTC	39710	Triparty Pledge	3245	COMMON	319418109	FIRST CAPITOL FINANCIAL CORP	60506	D	0		0	0

	DTC	39710	Triparty Pledge	796748	WARRANT	362359101	WTS GT GROUP TELECOM INC EXP 2/1/2010	15616	D	156.16		156.16	0
	DTC	39710	Triparty Pledge	3254	COMMON	32017G108	FIRST FEDERAL BANCSHARES INC /DE	129643	D	1.29643		1.29643	0
	DTC	39710	Triparty Pledge	3256	COMMON	32019D103	FIRST FEDERAL SAVING BANK OF GEORGIA-WINDER GA	2500	D	0		0	0
GAEX	DTC	39710	Triparty Pledge	1670288	COMMON	362389108	GA EXPRESS INC	2000	D	0.2		0.2	0
FFLM	DTC	39710	Triparty Pledge	3258	COMMON	320205107	FIRST FILMS INC	325051	D	32.5051		32.5051	0
DAEN	DTC	39710	Triparty Pledge	875469	COMMON	238199103	DATRONICS ENGINEERS INC	600	D	0		0	0
FMWF	DTC	39710	Triparty Pledge	3266	COMMON	320877103	FIRST MIDWEST FINL CORP	11	D	0		0	0
	DTC	39710	Triparty Pledge	3273	COMMON	33582R107	FIRST NEW YORK BANK FOR BUSINESS	2600	D	0		0	0
FPHO	DTC	39710	Triparty Pledge	3277	COMMON	335902102	FIRST PHONE CORP	200	D	0.004		0.004	0
GLCL	DTC	39710	Triparty Pledge	3458	COMMON	362903106	GALACTIC RESOURCES LTD	9800	D	0		0	0
DRIS	DTC	39710	Triparty Pledge	2614	COMMON	241496108	DE ROSE INDUSTRIES INC	3600	D	0.36		0.36	0
GLXOF	DTC	39710	Triparty Pledge	76488	COMMON	36318D102	GALAXY ONLINE INC	3000	D	0.3		0.3	0
	DTC	39710	Triparty Pledge	3282	COMMON	336408109	FIRST SERVICE BANK FOR SVGS LEOMINISTER MASS	20600	D	0		0	0
F5OF	DTC	39710	Triparty Pledge	2332059	COMMON	33644N102	FIRST SOUTHERN BANCORP INC/B	10	D	180		180	0
	DTC	39710	Triparty Pledge	3471	COMMON	364717108	GANDALF TECHNOLOGIES INC	9850	D	0		0	0
	DTC	39710	Triparty Pledge	1225888	COMMON	364736306	GANTRY CORP NEW	10000	D	0.01		0.01	0
	DTC	39710	Triparty Pledge	3479	COMMON	367648102	GATEWAY MEDICAL SYSTEMS INC	200	D	0.01		0.01	0
	DTC	39710	Triparty Pledge	3486	COMMON	368670105	GEN TERM CORP	10	D	0.01		0.01	0
GINI	DTC	39710	Triparty Pledge	3492	COMMON	368903100	GEMINI RESOURCES INC	1090	D	0.109		0.109	0
	DTC	39710	Triparty Pledge	5132	COMMON	339130106	FLEMING COMPANIES INC	10320	D	0		0	0
	DTC	39710	Triparty Pledge	3497	COMMON	369497102	GENERAL DEVELOPMENT CORP NEW	7360	D	0		0	0
	DTC	39710	Triparty Pledge	3315	COMMON	339734105	FLOATING POINT S	219585	D	0		0	0
FLFE	DTC	39710	Triparty Pledge	3319	COMMON	34065C104	FLORIDA FEDERAL SAVINGS BANK	1000	D	0.1		0.1	0
	DTC	39710	Triparty Pledge	3328	COMMON	343247102	FLORIDA WEST AIRLINES INC	1200	D	0		0	0
	DTC	39710	Triparty Pledge	2262533	COMMON	34407T104	FLYI INC	80	D	0		0	0
GEREA	DTC	39710	Triparty Pledge	3500	COMMON	369712104	GENERAL ELECTRONICS INC	900	D	0		0	0
FNIX	DTC	39710	Triparty Pledge	2018469	COMMON	34459U306	FONIX CORP	13	D	0.0013		0.0013	0
	DTC	39710	Triparty Pledge	3505	CBOND	370054AB4	GENERAL HOMES CORP S/NOTES-REG CALLABLE 12.75% 05/01/98	28984000	D	289.84		289.84	0
GHOEQ	DTC	39710	Triparty Pledge	3506	COMMON	370054108	GENERAL HOMES CORP	300	D	0.03		0.03	0
FCRI	DTC	39710	Triparty Pledge	1285159	COMMON	34963Y109	FORTUNE CREDIT & INSURANCE	56	D	0.0056		0.0056	0
	DTC	39710	Triparty Pledge	1169500	ADR	35177Q204	FRANCE TELECOM SPONSORED ADR REP CONTINGENT VALUE RT	338	D	0		0	0
	DTC	39710	Triparty Pledge	2224908	COMMON	351804109	FRANCHISE DEVELOPMENT CORP	15000	D	0.015		0.015	0
	DTC	39710	Triparty Pledge	3373	COMMON	35183P109	FRANCISCAN OIL CO	1000	D	0.01		0.01	0
	DTC	39710	Triparty Pledge	24163	COMMON	356713107	FREEMPORT MCMORAN OIL & GAS ROYALTY TRUST-UBI	99	D	0.012573		0.012573	0
	DTC	39710	Triparty Pledge	852352	COMMON	356900100	FREEDOM SAVINGS & LOAN ASSN TAMPA FLA	200	D	0		0	0
FMAD	DTC	39710	Triparty Pledge	3394	COMMON	358036101	FRESH MAID INC	133	D	0		0	0
FGHLQ	DTC	39710	Triparty Pledge	4679	COMMON	358430106	FRIEDE GOLDMAN HALTER INC	47	D	0.0329		0.0329	0
FEEN	DTC	39710	Triparty Pledge	3397	COMMON	358616100	FRIES ENTERTAINMENT INC	120692	D	0		0	0
FRG	DTC	39710	Triparty Pledge	2028629	COMMON	35903Q106	FRONTEER DEVELOPMENT GROUP	1611	D	4027.5		4027.5	0
	DTC	39710	Triparty Pledge	11814	PREFERRED	35907U301	FRONTIER FINANCING TRUST 6.25% 10/16/26 PFD	2050	D	20.5		20.5	0
FLCGQ	DTC	39710	Triparty Pledge	180771	COMMON	35921N101	FRONTLINE CAPITAL GROUP	766	D	0		0	0
FUJI	DTC	39710	Triparty Pledge	2437776	ADR	35958N107	FUJIFILM HOLDINGS CORP-ADR	9296	D	262147.2		262147.2	0
	DTC	39710	Triparty Pledge	3406	COMMON	360266100	FULTON FEDERAL SAVINGS BANK ATLANTA GA-	87341	D	0		0	0
	DTC	39710	Triparty Pledge	895484	CBOND	370442AJ4	GENERAL MOTORS CORP 8.8% 03/01/21	7000	D	3459.092		3459.092	0
	DTC	39710	Triparty Pledge	2523778	PREFERRED	371532854	GENESCO INC-SUB CUM CONV PFD PFD	25	D	0		0	0
GVNTQ	DTC	39710	Triparty Pledge	12742	COMMON	371912106	GENESIS HEALTH VENTURES/OLD	500	D	0		0	0
GNVHQ	DTC	39710	Triparty Pledge	792762	COMMON	372257105	GENEVA STEEL HOLDINGS CORP	397690	D	397.69		397.69	0
	DTC	39710	Triparty Pledge	5446	COMMON	37245X104	GENTEK INC	120	D	0		0	0
GOEX	DTC	39710	Triparty Pledge	3534	COMMON	372912105	GEO INTERNATIONAL CORP	1000	D	0		0	0
	DTC	39710	Triparty Pledge	3551	COMMON	374658102	GIBALTAR FINANCIAL CORP	600	D	0		0	0
GITA	DTC	39710	Triparty Pledge	3555	COMMON	376365102	GITANO GROUP INC	38400	D	0		0	0
GLCR	DTC	39710	Triparty Pledge	895592	COMMON	376392304	GLACIER HOLDINGS INC	1625	D	0.1625		0.1625	0
GDRS	DTC	39710	Triparty Pledge	180363	COMMON	379320203	GLOBAL DIAMOND RESOURCES INC	35000	D	7		7	0
	DTC	39710	Triparty Pledge	3567	PREFERRED	37936U401	GLOBAL TELESYSTEMS INC 7.25% PERP CV PFD 144A	30320	D	0		0	0
GSNI	DTC	39710	Triparty Pledge	183238	COMMON	37936Y106	GLOBAL SATELLITE NETWORK INC	1500	D	0.0105		0.0105	0
GTNOQ	DTC	39710	Triparty Pledge	25798	COMMON	37939M109	GLOBAL TECHNOVATIONS INC	1500	D	0		0	0
GLBT	DTC	39710	Triparty Pledge	2047276	COMMON	379399108	GLOBALNET CORP	5000	D	0.5		0.5	0
GBFT	DTC	39710	Triparty Pledge	2018002	COMMON	37943U105	GLOBAL FREIGHT INTEGRATORS I	1	D	0.01		0.01	0
GBMR	DTC	39710	Triparty Pledge	2406628	COMMON	37944W209	GLOBAL MATRECHS INC	20	D	0.02		0.02	0
GFI	DTC	39710	Triparty Pledge	4416	ADR	38059T106	GOLD FIELDS LTD-SPONS ADR	2730	D	23368.8		23368.8	0
	DTC	39710	Triparty Pledge	895681	COMMON	380811208	GOLDEN BURRO CORP COM NEW	400	D	0		0	0
	DTC	39710	Triparty Pledge	2541115	COMMON	380934109	GOLDOME	557453	D	0		0	0
	DTC	39710	Triparty Pledge	2357324	PREFERRED	38144X500	GOLDMAN SACHS GROUP INC/THE 6.2% PERP PFD B	800	D	13344		13344	0
	DTC	39710	Triparty Pledge	5146	COMMON	37936U104	GLOBAL TELESYSTEMS INC	90	D	0		0	0

DTC	39710	Triparty Pledge	2591877	WARRANT	52520L378	WTS LEHMAN BROS LUXEMBOURG EQUITY FIN S A WTS ON ABG	SHIPYARD LTD 144A	12500000	D	0	0	0	0
DTC	39710	Triparty Pledge	2465241	WARRANT	52520L386	LEHMAN BROTHERS WTS AC K=1.0E-4 03/08/12 144A		7500000	D	0	0	0	0
DTC	39710	Triparty Pledge	772	COMMON	00738C102	ADTEC		16947	D	0	0	0	0
DTC	39710	Triparty Pledge	2466181	WARRANT	52520L394	WTS LBFE CALL WARRANT INDIAN BANK 144A DUE 3-8-2012		7500000	D	0	0	0	0
DTC	39710	Triparty Pledge	2468403	WARRANT	52520L402	LEHMAN-CW12 IDEA CELLULAR		7450326	D	13768202.45	3442050.612	3442050.612	1
DTC	39710	Triparty Pledge	6673	COMMON	498764109	KLYSTRONICS INC		20	D	0	0	0	0
DTC	39710	Triparty Pledge	2468404	WARRANT	52520L410	LB WT SHANGHAI ZHENUA 144A 22/3/2012		30000000	D	54930000	13732500	13732500	1
AEA	DTC	39710	Triparty Pledge	2296437	COMMON	00739W107	ADVANCE AMERICA CASH ADVANCE	3369	D	14318.25		14318.25	0
DTC	39710	Triparty Pledge	2477356	WARRANT	52520L436	WTS LBFE CHINA LOW EXER PRICE WT ON OFFSHORE OIL	ENGR CO 144A 5/8/201	7000000	D	700	175	175	1
KBIZ	DTC	39710	Triparty Pledge	899194	COMMON	49924N109	KNOWLEDGEBROKER INC	8	D	0.02		0.02	0
DTC	39710	Triparty Pledge	2477876	WARRANT	52520L444	LEHMAN BROTHERS WTS AC K=1.0E-4 05 LEHMAN BROTHERS WTS AC K=1.0E-4 05/09/1		1388000	D	0	0	0	0
IACH	DTC	39710	Triparty Pledge	2020495	COMMON	45669R503	INFORMATION ARCHITECTS CORP	719	D	0.719		0.719	0
ADOT	DTC	39710	Triparty Pledge	20594	COMMON	00754V109	ADVANCED OPTICS ELECTRONICS	10000	D	0	0	0	0
DTC	39710	Triparty Pledge	2477877	WARRANT	52520L451	LEHMAN BROTHERS WTS AC K=1.0E 144A LEHMAN BROTHERS WTS AC K=1.0E-4 05 144A		4000000	D	0	0	0	0
DTC	39710	Triparty Pledge	4118	COMMON	456751106	INFORMATION SCIENCE INC		13600	D	0	0	0	0
DTC	39710	Triparty Pledge	2600235	WARRANT	52520L477	WTS LEHMAN BROS EQUITY FIN SA IND LOW EX PR WTS ON	NCRG IN	7500000	D	0	0	0	0
DTC	39710	Triparty Pledge	9622	COMMON	500453105	KOMAG INC		1700	D	0	0	0	0
DTC	39710	Triparty Pledge	2483133	WARRANT	52520L485	LEHMAN-CW12 BHARAT HEAVY E		750000	D	0	0	0	0
DTC	39710	Triparty Pledge	4127	COMMON	456798107	INFOTECHNOLOGY INC		22600	D	0	0	0	0
DTC	39710	Triparty Pledge	1489937	WARRANT	00762K111	ADVANSTAR HOLDINGS CORP		1250	D	112500		112500	0
DTC	39710	Triparty Pledge	2530392	WARRANT	52520L519	WTS LEHMAN BROS EQTY FIN SAINDIAN LOW EX EX 144A PR WT ONKSO IN		1250000	D	0	0	0	0
IMTKA	DTC	39710	Triparty Pledge	4133	COMMON	456908300	INFORMATION MGMT TECH -CL A	70	D	0.007		0.007	0
DTC	39710	Triparty Pledge	2484751	WARRANT	52520L527	LEHMAN BROTHERS WTS AC K=1.0E-4 06 LEHMAN BROTHERS WTS AC K=1.0E-4 06/04/1		7500000	D	0	0	0	0
IMKTA	DTC	39710	Triparty Pledge	5993	COMMON	457030104	INGLES MARKETS INC -CL A	6167	D	161143.71		161143.71	0
DTC	39710	Triparty Pledge	2491369	WARRANT	52520L535	LEHMAN-CW12 INDIA CEMENTS		630338	D	0	0	0	0
DTC	39710	Triparty Pledge	2493683	WARRANT	52520L550	LEHMAN BROTHERS WTS AC K=1.0 07/10/12		1975000	D	0	0	0	0
DTC	39710	Triparty Pledge	2495630	WARRANT	52520L576	LEHMAN-CW12 AMBUJA CEMENTS		20000000	D	61456000	15364000	15364000	1
DTC	39710	Triparty Pledge	2498580	WARRANT	52520L584	LEHMAN-CW12 JINDAL SAW LTD		3000000	D	0	0	0	0
IINL	DTC	39710	Triparty Pledge	4150	COMMON	45764H103	INNOVATION INTL INC	1500	D	0.15		0.15	0
DTC	39710	Triparty Pledge	2500656	WARRANT	52520L592	LEHMAN CHINA PRICE WNT SICHUAN 144A		15000000	D	0	0	0	0
DTC	39710	Triparty Pledge	12761	COMMON	45764M102	INNOTEK CORP-ARK		3250	D	0	0	0	0
DTC	39710	Triparty Pledge	2506421	WARRANT	52520L600	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12		2000000	D	0	0	0	0
IVTO	DTC	39710	Triparty Pledge	4162	COMMON	45765P104	INNOVET INC	25600	D	0	0	0	0
KOP	DTC	39710	Triparty Pledge	2381527	COMMON	50060P106	KOPPERS HOLDINGS INC	9124	D	424539.72		424539.72	0
ARVXQ	DTC	39710	Triparty Pledge	186728	COMMON	00808M105	AEROVOX CORP	735	D	0.735		0.735	0
DTC	39710	Triparty Pledge	2506422	WARRANT	52520L618	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12		10000000	D	0	0	0	0
DTC	39710	Triparty Pledge	2506420	WARRANT	52520L626	WTS LEHMAN BROS EQUITY FIN S.SANSUEL INDIAN LOW EX PR WRNT	DUE 09/07/2012	1000000	D	0	0	0	0
IHTL	DTC	39710	Triparty Pledge	801229	COMMON	45767W107	INNOVATIVE HOLDINGS & TECH	4993	D	0.4993		0.4993	0
DTC	39710	Triparty Pledge	2506418	WARRANT	52520L634	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12		1300000	D	0	0	0	0
DTC	39710	Triparty Pledge	2506419	WARRANT	52520L642	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12 144A		6500000	D	0	0	0	0
DTC	39710	Triparty Pledge	2507933	WARRANT	52520L659	WTS LEHMAN BROS EQ. FINANECNAXB IND LOW EX PR WRNT 144A DUE 09/20/2012		2000000	D	0	0	0	0
DTC	39710	Triparty Pledge	2508207	WARRANT	52520L675	LEHMAN-CW12 ICICI BANK LTD		1750000	D	0	0	0	0
DTC	39710	Triparty Pledge	2507942	WARRANT	52520L683	WTS LEHMAN BROS EQ. FINANECNMICE IND LOW EX PR WRNT 144A DUE 09/20/2012		3000000	D	0	0	0	0
KLOC	DTC	39710	Triparty Pledge	14889	COMMON	501337406	KUSHNER LOCKE CO	1100	D	0	0	0	0
DTC	39710	Triparty Pledge	2508209	WARRANT	52520L691	WTS LEHMAN BROS EQ. FINANECNMAST IND LOW EX PR WRNT 144A DUE 09/20/2012		5000000	D	0	0	0	0
DTC	39710	Triparty Pledge	4196	COMMON	458108602	INTEGRATED BARTER INTL INC NEW \$0.04 PAR		75	D	0.03		0.03	0
DTC	39710	Triparty Pledge	12775	PREFERRED	501608202	L&H CAPITAL TRUST I 4.75% 07/01/08 CV PFD 144A		121065	D	0	0	0	0
LBPLL	DTC	39710	Triparty Pledge	2507935	WARRANT	52520L709	LEHMAN-CW12 PUNJ LLOYD LIM	5000000	D	0	0	0	0
DTC	39710	Triparty Pledge	2230178	CBONDCNV	501708A57	L A GEAR INC CONV SUB DEBS 7.75% 11/30/02 CV		500	D	50		50	0
AIRG	DTC	39710	Triparty Pledge	23375	COMMON	00950F205	AIRTECH INTERNATIONAL GROUP	2000	D	0.2		0.2	0
ITAC	DTC	39710	Triparty Pledge	18068	COMMON	45811A101	INTACTA TECHNOLOGIES INC	11400	D	1.14		1.14	0
LBSDL	DTC	39710	Triparty Pledge	2507936	WARRANT	52520L717	LEHMAN-CW12 SANGHI INDUSTR	15000000	D	0	0	0	0
DTC	39710	Triparty Pledge	19169	COMMON	501708101	L A GEAR INC ORD		100	D	10		10	0
IHSVQ	DTC	39710	Triparty Pledge	5508	COMMON	45812C106	INTEGRATED HEALTH SERVICES	320	D	0	0	0	0
DTC	39710	Triparty Pledge	858296	WARRANT	01071G114	WTS ALLADDIN GAMING		6000	D	1.5		1.5	0
DTC	39710	Triparty Pledge	2508607	WARRANT	52520L725	LEHMAN BROTHERS WTS AC K=1.0E-4 09/24/12		7500000	D	0	0	0	0
DTC	39710	Triparty Pledge	4202	COMMON	458124104	INTEGRATED RESOURCES INC		4890	D	0	0	0	0
DTC	39710	Triparty Pledge	2512614	WARRANT	52520L733	LEHMAN BROTHERS WTS AC K=0.0010 09/05/12		1750000	D	0	0	0	0
DTC	39710	Triparty Pledge	2512615	WARRANT	52520L741	LEHMAN BROTHERS WTS AC K=1.0E-4 09/05/12		14000000	D	0	0	0	0
DTC	39710	Triparty Pledge	2512616	WARRANT	52520L758	LEHMAN BROTHERS WTS AC K=1.0E-4 09/05/12		2500000	D	0	0	0	0
DTC	39710	Triparty Pledge	2509699	WARRANT	52520L766	LEHMAN BROTHERS WTS AC K=1.0E-4 09/27/12		9000000	D	0	0	0	0
DTC	39710	Triparty Pledge	4215	COMMON	45815W109	INTELOGIC TRACE INC NEW		109768	D	0	0	0	0
ATI	DTC	39710	Triparty Pledge	15072	COMMON	01741R102	ALLEGHENY TECHNOLOGIES INC	1150	D	51750		51750	0
DTC	39710	Triparty Pledge	2509923	WARRANT	52520L774	LEHMAN-CW12 RELIANCE ENER		1500000	D	0	0	0	0

	DTC	39710	Triparty Pledge	4217	PREFERRED	45815W208	INTELOGIC TRACE INC 10% PFD PFD	12392	D	0.012392		0.012392	0
	DTC	39710	Triparty Pledge	4224	COMMON	01747T102	ALLEGIANCE TELECOM INC	3750	D	0		0	0
	DTC	39710	Triparty Pledge	2510158	WARRANT	52520L782	LEHMAN BROTHERS WTS AC K=1.0E-4 10/01/12	2500000	D	0		0	0
IBCM	DTC	39710	Triparty Pledge	4219	COMMON	458154200	INTELLIGENT BUSINESS COMM CP	300	D	0		0	0
LBUTL	DTC	39710	Triparty Pledge	2510868	WARRANT	52520L790	LEHMAN-CW12 UNITECH LIMITE	5000000	D	0		0	0
	DTC	39710	Triparty Pledge	899274	COMMON	501902100	LSI CORP	2200	D	0.011		0.011	0
LBGIF	DTC	39710	Triparty Pledge	2579490	WARRANT	52520L816	LEHMAN-CW12 POWER GRID COR	1500000	D	0		0	0
LTVQC	DTC	39710	Triparty Pledge	9643	COMMON	501921100	LTV CORP	474	D	0		0	0
LGMRL	DTC	39710	Triparty Pledge	2513323	WARRANT	52520L832	LEHMAN-CW12 GMR INFRASTRUC	1500000	D	32137426.5	8034356.625	8034356.625	1
AERI	DTC	39710	Triparty Pledge	891	COMMON	01849X100	ALLERION INC	341875	D	0		0	0
	DTC	39710	Triparty Pledge	2464345	WARRANT	52520L840	LEHMAN BROTHERS WTS AC K=1.0E-4 03 LEHMAN BROTHERS WTS AC K=1.0E-4 03/05/1	8000000	D	0		0	0
	DTC	39710	Triparty Pledge	2504050	COMMON	502118102	LPBP INC CLASS A VOTING	3000	D	0.009		0.009	0
IFSIA	DTC	39710	Triparty Pledge	4729	COMMON	458665106	INTERFACE INC-CL A	25766	D	312541.58		312541.58	0
	DTC	39710	Triparty Pledge	2513324	WARRANT	52522M119	LEHMAN BROTHERS WTS AC K=1.0E-4 10 LEHMAN BROTHERS WTS AC K=1.0E-4 10/16/1	200000	D	0		0	0
ILNTQ	DTC	39710	Triparty Pledge	11912	COMMON	458742103	DO NOT USE INTERLIANT INC	4150	D	0		0	0
	DTC	39710	Triparty Pledge	2541116	WARRANT	52522M127	LEHMAN-CW12 DAQIN RAILWAY	7000000	D	0		0	0
	DTC	39710	Triparty Pledge	2514406	WARRANT	52522M135	LEHMAN BROTHERS WTS AC K=1.0E-4 10/26/12	3000000	D	14953125	3738281.25	3738281.25	1
	DTC	39710	Triparty Pledge	2515212	WARRANT	52522M143	LEHMAN BROTHERS WTS AC K=1.0E-4 10/19/12	1350000	D	0		0	0
	DTC	39710	Triparty Pledge	2516142	WARRANT	52522M150	LEHMAN-CW12 TELE DATA INFO	1250000	D	0		0	0
	DTC	39710	Triparty Pledge	2516146	WARRANT	52522M168	LEHMAN-CW12 SPICE COMMUNIC	2500000	D	0		0	0
	DTC	39710	Triparty Pledge	1910093	COMMON	45912V103	INTERNATIONAL BIOFUEL & BIOCHEMICAL CORPORATION	15	D	0.019995		0.019995	0
	DTC	39710	Triparty Pledge	2516144	WARRANT	52522M176	LEHMAN BROTHERS WTS AC K=1.0E-4 10/26/12	2500000	D	0		0	0
RSX	DTC	39710	Triparty Pledge	2480776	ETF	57060U506	MARKET VECTORS RUSSIA ETF	9100	D	309582		309582	0
	DTC	39710	Triparty Pledge	24248	COMMON	459157103	INTERNATIONAL BRANDS INC	1	D	0.01		0.01	0
	DTC	39710	Triparty Pledge	2520316	WARRANT	52522M184	LEHMAN-CW12 TECH MAHINDRA	5000000	D	0		0	0
	DTC	39710	Triparty Pledge	24249	PREFCONV	459157202	INTERNATIONAL BRANDS INC CV	1	D	0.01		0.01	0
	DTC	39710	Triparty Pledge	2516145	WARRANT	52522M192	LEHMAN-CW12 STERLITE INDUS	1000000	D	0		0	0
	DTC	39710	Triparty Pledge	4299	COMMON	459196101	INTERNATIONAL BURGERS NOW LTD	3334	D	0		0	0
	DTC	39710	Triparty Pledge	2516153	WARRANT	52522M200	LEHMAN-CW12 STEEL AUTHORIT	5000000	D	0		0	0
	DTC	39710	Triparty Pledge	2516152	WARRANT	52522M218	LEHMAN-CW12 INDUSIND BANK	5000000	D	0		0	0
	DTC	39710	Triparty Pledge	2516329	WARRANT	52522M226	LEHMAN-CW12 OIL & NATURAL	24598439	D	0		0	0
	DTC	39710	Triparty Pledge	7132	COMMON	571432103	MARQUEST RESOURCES CORP CL A	10	D	0.01		0.01	0
ICTO	DTC	39710	Triparty Pledge	4312	COMMON	459280103	INTERNATIONAL COMMUNICATIONS	200	D	0		0	0
	DTC	39710	Triparty Pledge	2516663	WARRANT	52522M234	LEHMAN-CW12 CONSOLIDATED C	1150000	D	0		0	0
	DTC	39710	Triparty Pledge	4314	COMMON	459356101	INTL CONSUMER BR ORD	20800	D	23400		23400	0
LBKRL	DTC	39710	Triparty Pledge	2516662	WARRANT	52522M242	LEHMAN-CW12 KOUTONS RETAIL	1500000	D	0		0	0
IFFD	DTC	39710	Triparty Pledge	646827	COMMON	45950Q404	INTERNATIONAL FAST FOOD CORP	231	D	0		0	0
	DTC	39710	Triparty Pledge	2517511	WARRANT	52522M259	LEHMAN-CW12 INDIAN OIL COR	24727529	D	0		0	0
IFCIQ	DTC	39710	Triparty Pledge	11965	COMMON	45950T101	INTL FIBERCOM INC	450	D	0		0	0
	DTC	39710	Triparty Pledge	2517608	WARRANT	52522M267	WTS LEHMAN BROTHERS (LUXEMBOURG) EQUITY FINANCE SACAL WTS ON TATA TELE	3000000	D	0		0	0
	DTC	39710	Triparty Pledge	7136	COMMON	573056108	MARTECH USA INC	400	D	0		0	0
	DTC	39710	Triparty Pledge	2518760	WARRANT	52522M275	WTS LEHMAN BROTHERS (LUXMB)EQUITY FINANCE SA CAL WTS ON NAGARJUNA CONSTRUCTI	4500000	D	0		0	0
MRTN	DTC	39710	Triparty Pledge	900335	COMMON	573075108	MARTEN TRANSPORT LTD	2185	D	46016.1		46016.1	0
	DTC	39710	Triparty Pledge	2265157	COMMON	459548103	INTL GAMING MANAGEMENT INC	102100	D	19399		19399	0
	DTC	39710	Triparty Pledge	2519264	WARRANT	52522M283	WTS LEHMAN BRO(LUX) SA CALL WTS ON CHINA AVIATION OPT	2498392	D	15774597.25	3943649.312	3943649.312	1
	DTC	39710	Triparty Pledge	2520346	WARRANT	52522M291	LEHMAN BROTHERS WTS AC K=1.0E-4 11/15/12	1000000	D	0		0	0
IMESQ	DTC	39710	Triparty Pledge	539545	COMMON	45986B108	INTERNATIONAL META SYSTEMS	2538	D	0.2538		0.2538	0
LDMR	DTC	39710	Triparty Pledge	330561	COMMON	515052108	LANDMARK BANK FOR SAVINGS	406	D	0.005278		0.005278	0
	DTC	39710	Triparty Pledge	2521494	WARRANT	52522M309	LEHMAN-CW12 GUANGZHOU KING	1527	D	2848.1604	712.0401	712.0401	1
	DTC	39710	Triparty Pledge	4381	COMMON	460186109	INTERNATIONAL PRODUCTS INC	6	D	0		0	0
	DTC	39710	Triparty Pledge	6742	COMMON	515057107	LANDMARK COMMUNITY BANCORP INC	28412	D	2.8412		2.8412	0
	DTC	39710	Triparty Pledge	7139	COMMON	573390101	MARTINEZ & MURPHEY INC	1500	D	0		0	0
	DTC	39710	Triparty Pledge	2521495	WARRANT	52522M317	LEHMAN-CW12 SHANGHAI YANHU	1583	D	1689.3776	422.3444	422.3444	1
IPMG	DTC	39710	Triparty Pledge	2324827	COMMON	460188105	INTERNATIONAL PRECIOUS MINER	15	D	0		0	0
	DTC	39710	Triparty Pledge	2521799	WARRANT	52522M325	LEHMAN-CW12 PETROCHINA CO	1000000	D	0		0	0
	DTC	39710	Triparty Pledge	6435	COMMON	460263106	INTL RESEARCH & DEVELOPMENT CORP-DEL	136796	D	0		0	0
	DTC	39710	Triparty Pledge	2523464	WARRANT	52522M341	LEHMAN BROTHERS WTS AC K=1.0E-4 11/26/12	1000000	D	0		0	0
	DTC	39710	Triparty Pledge	17899	COMMON	573913100	MARVEL ENTERTAINMENT GROUP INC	8100	D	0		0	0
	DTC	39710	Triparty Pledge	1670843	CBOND	515547AC1	LANSBOROUGH CORP SR NT 15% 03/31/05	1940	D	1940		1940	0
	DTC	39710	Triparty Pledge	11413	CBOND	46031KAA9	INTERNATIONAL SEMI TECH MICROELEC INC SR SECD DISC NTE 0% 8/15/00 11.5% 08/15/03	100000	D	10		10	0
	DTC	39710	Triparty Pledge	2523463	WARRANT	52522M358	LEHMAN BROTHERS WTS AC K=1.0E-4 11/26/12	1000000	D	0		0	0
	DTC	39710	Triparty Pledge	228964	COMMON	515547107	LANSBOROUGH CORP	274	D	0		0	0
	DTC	39710	Triparty Pledge	2532054	WARRANT	52522M408	LEHMAN BROTHERS WTS AC K=1.0E-4 01/02/13 144A	4500000	D	24615000	6153750	6153750	1
ITEN	DTC	39710	Triparty Pledge	696438	COMMON	46049K200	INTERNATIONAL TILLEX ENTERPR	6150	D	0		0	0

	DTC	39710	Triparty Pledge	2533915	WARRANT	52522M416	LEHMAN-CW13 XINJIANG GOLDW	5000000	D	0		0	0
	DTC	39710	Triparty Pledge	6745	CBOND	517455AB7	LAS COLINAS CORP CONDUIT MTG PASS THRU CTF ADJ RTE 10% 06/30/09	102471	D	0		0	0
	DTC	39710	Triparty Pledge	2533916	WARRANT	52522M424	LEHMAN-CW13 CHINA PACIFIC	5000000	D	21067175	5266793.75	5266793.75	1
	DTC	39710	Triparty Pledge	898320	COMMON	46058G504	INTERNATIONAL WIRELESS COMMUNICATIONS HLDGS INC	423014	D	0		0	0
	DTC	39710	Triparty Pledge	2545333	WARRANT	52522M481	LEHMAN BROTHERS WTS AC K=1.0E-4 02/20/13	12500000	D	38420000	9605000	9605000	1
	DTC	39710	Triparty Pledge	6753	COMMON	51806D100	LASER MORTGAGE MANAGEMENT INC	2700	D	0		0	0
	DTC	39710	Triparty Pledge	2568218	WARRANT	52522M515	LEHMAN-CW11 LANDLORD BASKET	1000000	D	0		0	0
MC	DTC	39710	Triparty Pledge	12134	ADR	576879209	MATSUSHITA ELEC IND-SPON ADR	9185	D	176903.1		176903.1	0
	DTC	39710	Triparty Pledge	2574123	WARRANT	52522M531	LEHMAN BROTHERS WTS AC K= 05/07/13 144A	1000000	D	2973600	743400	743400	1
ABMIQ	DTC	39710	Triparty Pledge	16021	COMMON	02461T104	AMERICAN BIOMED INC	3000	D	0		0	0
	DTC	39710	Triparty Pledge	2580122	WARRANT	52522M572	LEHMAN BROTHERS WTS AC K=1.0E-4 06/06/13 144A	2500000	D	0		0	0
ACAS	DTC	39710	Triparty Pledge	2589784	COMMON	02503Y103	AMERICAN CAPITAL LTD	1649	D	42461.75		42461.75	0
	DTC	39710	Triparty Pledge	6760	COMMON	518286109	LATIN FOODS INTL INC	10000	D	0.01		0.01	0
	DTC	39710	Triparty Pledge	2580954	WARRANT	52522M580	LEHMAN-CW13 TATA POWER CO LT	500000	D	0		0	0
	DTC	39710	Triparty Pledge	2583030	WARRANT	52522M606	LEHMAN BROTHERS WTS AC K=1.0E-4 06/21/13 144A	1000000	D	0		0	0
	DTC	39710	Triparty Pledge	2589985	WARRANT	52522M614	LEHMAN BROTHERS WTS AC K=1.0E-4 07/02/13	1000000	D	0		0	0
	DTC	39710	Triparty Pledge	1026	COMMON	02687P100	AMERICAN INTERNATIONAL MARKETING INC	3	D	0		0	0
LEAK	DTC	39710	Triparty Pledge	6776	COMMON	521784306	LEAK-X ENVIRONMENTAL CORP	1787	D	0.1787		0.1787	0
IOC	DTC	39710	Triparty Pledge	2268006	COMMON	460951106	INTEROIL CORP	700	D	20125		20125	0
	DTC	39710	Triparty Pledge	2581306	MUNIRIB	52522NPV5	LEHMAN TR RI-TRS-P36	25000	D	25000	6250	6250	1
MXXM	DTC	39710	Triparty Pledge	181488	COMMON	577906100	MAXAXAM CORP	400	D	0		0	0
	DTC	39710	Triparty Pledge	2581321	MUNIRIB	52522NQM4	LEHMAN MUN TR-P43	25000	D	25000	6250	6250	1
IWOV	DTC	39710	Triparty Pledge	2043106	COMMON	46114T508	INTERWOVEN INC	5853	D	87795		87795	0
	DTC	39710	Triparty Pledge	5197	COMMON	5218663100	LEAP WIRELESS INTERNATIONAL INC	32851	D	0		0	0
	DTC	39710	Triparty Pledge	2581322	MUNIRIB	52522NQP7	LEHMAN MUN TR-144A	25000	D	25000	6250	6250	1
	DTC	39710	Triparty Pledge	7227	CBOND	579865AH9	MCCRORY CORP SF S/D-REG- CALLABLE 7.75% 09/15/95	19400	D	0.064602		0.064602	0
	DTC	39710	Triparty Pledge	7233	COMMON	579869108	MCCRORY PARENT LIQUIDATING TRUST-CBI	17	D	0		0	0
	DTC	39710	Triparty Pledge	2290392	CBOND	52536PAE8	LEINER HEALTH PRODUCTS INC 11% 06/01/12	305000	D	25221.67		25221.67	0
INTU	DTC	39710	Triparty Pledge	9506	COMMON	461202103	INTUIT INC	6452	D	204786.48		204786.48	0
	DTC	39710	Triparty Pledge	6828	ADR	526689203	LEP GROUP PLC SPONSORED ADR	87200	D	0		0	0
	DTC	39710	Triparty Pledge	7245	COMMON	583095203	MEADOW GROUP INC ORD	3155	D	0		0	0
	DTC	39710	Triparty Pledge	12024	COMMON	527010102	LESLIE FAY COMPANIES INC	250	D	0		0	0
	DTC	39710	Triparty Pledge	1389842	COMMON	58401N102	MED DIVERSIFIED INC	18000	D	0		0	0
INVT	DTC	39710	Triparty Pledge	11891	COMMON	46128X107	INVESTAMERICA INC	200	D	0.02		0.02	0
	DTC	39710	Triparty Pledge	181443	REIT	03071L101	AMERIVEST PROPERTIES	92	D	843.64		843.64	0
LVFIQ	DTC	39710	Triparty Pledge	15785	COMMON	527482103	LEVITZ FURNITURE INC	300	D	0		0	0
MDGP	DTC	39710	Triparty Pledge	76511	COMMON	584364202	MEDGROUP INC/CALIF	13927	D	1.3927		1.3927	0
	DTC	39710	Triparty Pledge	6474	COMMON	46150T107	INVESTORS FINANCIAL CORP-VA	59639	D	0		0	0
LEXN	DTC	39710	Triparty Pledge	6846	COMMON	529101107	LEXINGTON INDS INC	340	D	0		0	0
MDHG	DTC	39710	Triparty Pledge	2297311	COMMON	584407209	MEDIA HOLDINGS INTERNATIONAL	1	D	0.01		0.01	0
LXIN	DTC	39710	Triparty Pledge	899572	COMMON	529106106	LEXINGTON INSTRS CORP	6	D	0		0	0
	DTC	39710	Triparty Pledge	7272	COMMON	58445H103	MEDIA VISION TECHNOLOGY INC OLD (CTFS PRIOR TO 12/19/94)	169604	D	0		0	0
	DTC	39710	Triparty Pledge	2511639	CBOND	462213AK5	MICADANT PLC 15% 05/01/07	4150000	D	0		0	0
	DTC	39710	Triparty Pledge	2587597	MEDNOTE	524935129	LEHMAN BROTHERS HOLDINGS INC 0% 12/31/09 RIC1	388	D	28	7.0	7.0	1
MCCC	DTC	39710	Triparty Pledge	22715	COMMON	58446K105	MEDIACOM COMMUNICATIONS-CL A	43531	D	319952.85		319952.85	0
	DTC	39710	Triparty Pledge	7278	REIT	58461M101	MEDICAL PROPERTI ORD	34366	D	0		0	0
	DTC	39710	Triparty Pledge	861821	COMMON	03304B102	ANCHOR GLASS CONTAINER CORP NEW	24	D	0.024		0.024	0
	DTC	39710	Triparty Pledge	17470	COMMON	584642102	MEDICALOGIC/MEDSCAPE INC	1000	D	0		0	0
	DTC	39710	Triparty Pledge	1133	COMMON	03672N100	ANTENNA TV ADS	19	D	125.875		125.875	0
	DTC	39710	Triparty Pledge	6853	COMMON	531731115	LIBERMAN ENTERPRISES INC CTF ELIGIBILITY	200	D	0		0	0
IRNS	DTC	39710	Triparty Pledge	6484	COMMON	463228205	IRONSTONE GROUP INC	6808	D	7488.8		7488.8	0
MVIX	DTC	39710	Triparty Pledge	7284	COMMON	584917108	MEDIVIX INC	4000	D	0		0	0
LFPI	DTC	39710	Triparty Pledge	24295	COMMON	53215R100	LIFEPPOINT INC	400	D	0		0	0
IRQB	DTC	39710	Triparty Pledge	6485	COMMON	463349100	IROQUOIS BRANDS LTD	16759	D	0		0	0
APHTQ	DTC	39710	Triparty Pledge	5612	COMMON	03759P101	APHTON CORP	600	D	0.6		0.6	0
MEGFQ	DTC	39710	Triparty Pledge	7288	COMMON	584951107	MEGAFOODS STORES INC	144855	D	0		0	0
LLBO	DTC	39710	Triparty Pledge	2603128	COMMON	53219E808	LIFELINE BIOTECHNOLOGIES INC	1	D	0.009		0.009	0
MDT	DTC	39710	Triparty Pledge	11593	COMMON	585055106	MEDTRONIC INC	13161	D	690557.67		690557.67	0
SCEP	DTC	39710	Triparty Pledge	24315	COMMON	584953103	MEDISYS TECHNOLOGIES INC	1300	D	0		0	0
	DTC	39710	Triparty Pledge	2429249	MEDNOTE	52517PL66	LEHMAN BROTHERS HOLDINGS INC 7% 09/14/21 MTN VAR	50000	D	6.500	1,625.0	1,625.0	1
LESR	DTC	39710	Triparty Pledge	7298	COMMON	585162308	MEGO FINANCIAL CORP	166	D	0.0166		0.0166	0
MTNX	DTC	39710	Triparty Pledge	76196	COMMON	585730104	MELTRONIX INC	5000	D	0		0	0
	DTC	39710	Triparty Pledge	7304	COMMON	585898703	MEMBERS SERVICE CORP NEW \$0.50 PAR	60	D	0		0	0
LCPH	DTC	39710	Triparty Pledge	6868	COMMON	535100101	LINCORP HOLDINGS INC	33	D	0.0033		0.0033	0

IWW	DTC	39710	Triparty Pledge	331269	ETF	464287309	ISHARES S&P 500 GROWTH INDEX	1300	D	78182		78182	0
LNKEW	DTC	39710	Triparty Pledge	2037983	WARRANT	535763114	LINK ENERGY LLC	15	D	0		0	0
	DTC	39710	Triparty Pledge	7321	COMMON	589493105	MERET INC	56744	D	5319.75		5319.75	0
LIOC	DTC	39710	Triparty Pledge	6873	COMMON	536257108	LIONEL CORP	400	D	0		0	0
IWF	DTC	39710	Triparty Pledge	331742	ETF	464287614	ISHARES RUSSELL 1000 GROWTH	274	D	14184.98		14184.98	0
LVNTF	DTC	39710	Triparty Pledge	15887	COMMON	537902108	LIVENT INC	340	D	0		0	0
IJR	DTC	39710	Triparty Pledge	331738	ETF	464287804	ISHARES S&P SMALLCAP 600	231	D	15042.72		15042.72	0
IYY	DTC	39710	Triparty Pledge	331744	ETF	464287846	ISHARES DJ US INDEX FUND	99	D	6132.06		6132.06	0
LGVN	DTC	39710	Triparty Pledge	2566228	COMMON	54140W305	LOGICVISION INC	126	D	119.7		119.7	0
	DTC	39710	Triparty Pledge	6894	COMMON	541535100	LOMAS FINANCIAL CORP NEW	171014	D	0		0	0
	DTC	39710	Triparty Pledge	7335	COMMON	590436101	MERRY-GO-ROUND ENTERPRISES INC	500	D	0		0	0
LSLT	DTC	39710	Triparty Pledge	6898	COMMON	54229R102	LONE STAR LIQUIDATING TRUST	3233600	D	0		0	0
	DTC	39710	Triparty Pledge	7340	COMMON	590846101	MET CAPITAL CORP	2000	D	0.01		0.01	0
	DTC	39710	Triparty Pledge	899772	WARRANT	54387P120	LORAL ORION NETWORK SYS INC WT COM	37625	D	376.25		376.25	0
	DTC	39710	Triparty Pledge	656795	MUNICIPAL	546418AB0	LOUISIANA STATE AGRIC FIN AU -A-REV TAXABLE EXEC LIFE GTD	70000	D	1400		1400	0
MEI	DTC	39710	Triparty Pledge	4783	COMMON	591520200	METHODE ELECTRONICS INC	20503	D	193548.32		193548.32	0
LUCFF	DTC	39710	Triparty Pledge	2242980	COMMON	549481109	LUCID ENTERTAINMENT INC	2000	D	0		0	0
	DTC	39710	Triparty Pledge	7346	COMMON	591623103	METRO INTERNATIONAL INC	500	D	0		0	0
	DTC	39710	Triparty Pledge	2014940	COMMON	465395952	ITALY FUND INC ESCROW	2768	D	0		0	0
	DTC	39710	Triparty Pledge	12135	COMMON	591647102	METROCALL INC	14660	D	0		0	0
METU	DTC	39710	Triparty Pledge	7351	COMMON	591806104	METROPOLITAN CIRCUITS INC	4025	D	0		0	0
	DTC	39710	Triparty Pledge	7355	COMMON	591911102	METROPOLITAN FED ORD	14911	D	1863.875		1863.875	0
LUMTQ	DTC	39710	Triparty Pledge	17049	COMMON	550260103	LUMINANT WORLDWIDE CORP	800	D	0		0	0
	DTC	39710	Triparty Pledge	899855	COMMON	551716103	LYNTEX INTERNATIONAL INC	20	D	0.0033		0.0033	0
MTB	DTC	39710	Triparty Pledge	9778	COMMON	55261F104	M & T BANK CORP	31539	D	2948896.5		2948896.5	0
	DTC	39710	Triparty Pledge	6509	COMMON	466221207	JM RESOURCES ORD	206	D	0.019982		0.019982	0
	DTC	39710	Triparty Pledge	6965	COMMON	55267M103	MCORP	999	D	0		0	0
	DTC	39710	Triparty Pledge	6511	COMMON	46624D100	JPM INDUSTRIES INC	1279289	D	0		0	0
	DTC	39710	Triparty Pledge	6967	PREFERRED	55267M301	MCORP 0% PERP PFD A AUCTION	116	D	0		0	0
	DTC	39710	Triparty Pledge	6968	PREFERRED	55267M400	MCORP 0% PERP PFD B AUCTION	119	D	11900		11900	0
	DTC	39710	Triparty Pledge	7402	COMMON	595028101	MICROCOMPUTER ME ORD	1300	D	0.13		0.13	0
MMDV	DTC	39710	Triparty Pledge	7403	COMMON	595089103	MICROMEDICAL DEVICES INC	10000	D	0		0	0
	DTC	39710	Triparty Pledge	183587	CBOND	55269HAE2	MCMS INC 9.75% 12/31/49 B	3500000	D	350		350	0
	DTC	39710	Triparty Pledge	430946	COMMON	55270M108	MSCI INC	57477	D	17.2431		17.2431	0
MEIIQ	DTC	39710	Triparty Pledge	6976	COMMON	552712101	MEI DIVERSIFIED INC	129300	D	12.93		12.93	0
MAWS	DTC	39710	Triparty Pledge	12144	COMMON	59523F100	MID-AMERICAN WASTE SYSTEMS	10	D	0		0	0
	DTC	39710	Triparty Pledge	2524578	COMMON	470082207	JAGGED EDGE MTN GEAR INC NEW	8	D	0		0	0
	DTC	39710	Triparty Pledge	6525	COMMON	470236100	JAMCO LTD	2000	D	0		0	0
	DTC	39710	Triparty Pledge	2473555	CBOND	52519CY69	LEHMAN BROTHERS BANK FSB 5.25% 08/06/18 CD	15000	D	0		0	0
	DTC	39710	Triparty Pledge	6526	COMMON	470330101	JAMES MADISON LTD	200	D	0		0	0
	DTC	39710	Triparty Pledge	800156	COMMON	55308U106	MKR HOLDINGS	300	D	0.0099		0.0099	0
	DTC	39710	Triparty Pledge	178968	COMMON	598126100	MIDWAY AIRLINES CORP	3800	D	0		0	0
	DTC	39710	Triparty Pledge	7423	COMMON	598155109	MIDWAY MCKITTRICK OIL CO	411	D	0.009864		0.009864	0
	DTC	39710	Triparty Pledge	1391258	COMMON	553424409	MPTV INC COM	11700	D	0		0	0
	DTC	39710	Triparty Pledge	17055	COMMON	598622108	MIGRATEC INC	111000	D	0		0	0
MMDS	DTC	39710	Triparty Pledge	901319	COMMON	60037M102	MILLENIUM MED SUPPLY CORP	1000	D	10		10	0
	DTC	39710	Triparty Pledge	6544	COMMON	474243102	JEFFERSON NATIONAL BANK WATERTOWN N.Y.	36892	D	0		0	0
MLCRF	DTC	39710	Triparty Pledge	7435	COMMON	60065K101	MILLERS COVE RESOURCES INC	156	D	0		0	0
	DTC	39710	Triparty Pledge	2229996	PREFCONV	476153309	JENNIFER CONVERTIBLES INC AUCTION	44	D	4400		4400	0
	DTC	39710	Triparty Pledge	795053	COMMON	47712U103	JET DRILL CANADA INC	55	D	0		0	0
MTICQ	DTC	39710	Triparty Pledge	4763	COMMON	553903105	MTI TECHNOLOGY CORP	25	D	0.025		0.025	0
	DTC	39710	Triparty Pledge	6559	COMMON	477144208	JETBORNE INTERNATIONAL INC NEW	70	D	0		0	0
JAS	DTC	39710	Triparty Pledge	2041510	COMMON	47758P307	JO-ANN STORES INC	12083	D	311378.91		311378.91	0
	DTC	39710	Triparty Pledge	1888549	COMMON	602821100	MINERAL ACCEPTANCE CORP	500	D	0.01		0.01	0
	DTC	39710	Triparty Pledge	6578	COMMON	480237106	JONES PLUMBING SYSTEMS INC	11815	D	1.1815		1.1815	0
	DTC	39710	Triparty Pledge	4789	COMMON	605288208	MISSISSIPPI CHEMICAL CORP	1660	D	0		0	0
	DTC	39710	Triparty Pledge	2241913	MUNI	60636XMQ3	MO SFM RES RCPTS-144A	25000	D	64763		64763	0
JSFCY	DTC	39710	Triparty Pledge	2306039	ADR	48122U105	SISTEMA JSFC-144A SPONS GDR 144A	100	D	1060		1060	0
MZLU	DTC	39710	Triparty Pledge	7481	COMMON	606910107	MIZLOU COMMUNICATIONS	69900	D	0		0	0
	DTC	39710	Triparty Pledge	2525123	MEDNOTE	5252M0AW7	LEHMAN BROTHERS HOLDINGS INC 8.9% 12/07/22 MTN VAR	200000	D	200,000	50,000.0	50,000.0	1
MOBI	DTC	39710	Triparty Pledge	2595553	COMMON	60705L204	MOBICLEAR INC	1	D	0.03		0.03	0
MGLG	DTC	39710	Triparty Pledge	2446264	COMMON	559071204	MAGELLAN ENERGY LTD	1	D	0.004		0.004	0
	DTC	39710	Triparty Pledge	5184	COMMON	48213P106	JUST FOR FEET INC COM STK	38	D	0		0	0
	DTC	39710	Triparty Pledge	7483	COMMON	607415106	MOBILEMEDIA CORP-CL A	5404	D	0		0	0

JYRA	DTC	39710	Triparty Pledge	15412	COMMON	482228103	JYRA RESEARCH INC	2500	D	0	0	0
MAGMQ	DTC	39710	Triparty Pledge	7038	COMMON	559150206	MAGIC MARKER INDUSTRIES INC	125	D	0	0	0
MGIC	DTC	39710	Triparty Pledge	16147	COMMON	559166103	MAGIC SOFTWARE ENTERPRISES	7	D	15.12	15.12	0
MGRI	DTC	39710	Triparty Pledge	7047	COMMON	559721303	MAGNUM RESOURCES INC	1	D	0.001	0.001	0
	DTC	39710	Triparty Pledge	901424	COMMON	608544102	MOLECULAR SYSTEMS INC	15000	D	0	0	0
	DTC	39710	Triparty Pledge	539014	CBOND	48258VAF6	KMART CORP PASS THROUGH TRUST 1995-K1 8.99% 07/05/10 K-1	28000	D	24842.16	24842.16	0
KMSI	DTC	39710	Triparty Pledge	6597	COMMON	482580206	KMS INDUSTRIES INC	12	D	0.0012	0.0012	0
MLTNQ	DTC	39710	Triparty Pledge	11727	COMMON	608712105	MOLTEN METAL TECHNOLOGY INC	100	D	0.1	0.1	0
MSUG	DTC	39710	Triparty Pledge	7052	COMMON	560568107	MAINE SUGAR INDUSTRIES INC	1160	D	0.116	0.116	0
	DTC	39710	Triparty Pledge	24304	COMMON	561063108	MALAN REALTY INVESTORS INC	10000	D	0.01	0.01	0
MLDH	DTC	39710	Triparty Pledge	7068	COMMON	561208109	MALLARD COACH CO INC	129060	D	0	0	0
	DTC	39710	Triparty Pledge	7505	COMMON	609395108	MONITERM CORP	64434	D	0	0	0
MANL	DTC	39710	Triparty Pledge	900197	COMMON	562230102	MANCHESTER LIFE & CAS MGMT	10	D	0	0	0
MTEX	DTC	39710	Triparty Pledge	5211	COMMON	563771104	MANNATECH INC	4284	D	16750.44	16750.44	0
	DTC	39710	Triparty Pledge	7509	COMMON	612234104	MONTE CARLO CORP	5000	D	0	0	0
MNHMA	DTC	39710	Triparty Pledge	7094	COMMON	564685105	MANUFACTURED HOMES INC-CL A	70576	D	0	0	0
	DTC	39710	Triparty Pledge	7511	COMMON	612301101	MONTEBELLO ORD	4	D	0	0	0
	DTC	39710	Triparty Pledge	182081	COMMON	566244109	MARCHFIRST INC	2000614	D	0	0	0
	DTC	39710	Triparty Pledge	1760138	COMMON	566536306	MAREX INC	300	D	0.0099	0.0099	0
MRGX	DTC	39710	Triparty Pledge	900283	COMMON	566600102	MARGAUX INC WITH DUE BILLS	1000	D	0	0	0
	DTC	39710	Triparty Pledge	4431	MEDNOTE	61688AAAX6	JP MORGAN & CO INC/OLD 6% 01/15/09 MTNA	49000	D	49183.75	49183.75	0
	DTC	39710	Triparty Pledge	900299	CBOND	56845JAC3	MARINER HEALTH GROUP INC 9.5% 04/01/06 B	450000	D	0	0	0
MAFCA	DTC	39710	Triparty Pledge	7123	COMMON	570323105	MARITIME FRUIT CARRIERS LTD	100	D	0	0	0
MCCI	DTC	39710	Triparty Pledge	2497605	COMMON	57059N109	INNOVATION HOLDINGS	1	D	0.0002	0.0002	0
MBOI	DTC	39710	Triparty Pledge	7529	COMMON	619027105	MORSE BOULGER INTL CORP	64550	D	6.455	6.455	0
MDCM	DTC	39710	Triparty Pledge	12125	COMMON	61910V102	MORTGAGE.COM INC	10367	D	0	0	0
	DTC	39710	Triparty Pledge	901894	COMMON	621026103	MOUNT CLEMENS CORP	100	D	0.01	0.01	0
MTEI	DTC	39710	Triparty Pledge	181360	COMMON	624011102	MOUNTAIN ENERGY INC	500	D	0	0	0
	DTC	39710	Triparty Pledge	2582113	WARRANT	624581112	MOVIE GALLERY IN WTS K= 05/15/15	442	D	0.00442	0.00442	0
	DTC	39710	Triparty Pledge	7548	COMMON	624624102	MOVIE MATIC IND ORD	2200	D	0	0	0
	DTC	39710	Triparty Pledge	7554	COMMON	62545P106	MULTIPLEX SERVICES INC	806	D	0	0	0
MYTNQ	DTC	39710	Triparty Pledge	23201	COMMON	628690109	MYTURN.COM INC	5000	D	0	0	0
	DTC	39710	Triparty Pledge	7579	COMMON	628712986	NAB ASSET CORP LIQUIDATING TR UNITS (NON-TRANSFERABLE)	1229	D	0.035641	0.035641	0
NCAMF	DTC	39710	Triparty Pledge	7580	COMMON	628800104	NCA MINERALS CORP	600	D	0.0102	0.0102	0
	DTC	39710	Triparty Pledge	7592	COMMON	628914103	NESB CORP	122566	D	7660.375	7660.375	0
EGOV	DTC	39710	Triparty Pledge	1658716	COMMON	62914B100	NIC INC	1875	D	13575	13575	0
NPST	DTC	39710	Triparty Pledge	7605	COMMON	629366105	NPS TECHNOLOGIES GROUP INC	2000	D	0	0	0
NXWXQ	DTC	39710	Triparty Pledge	540692	COMMON	629478108	NX NETWORKS	100	D	0	0	0
NABI	DTC	39710	Triparty Pledge	1449078	COMMON	629519109	NABI BIOPHARMACEUTICALS	26309	D	144699.5	144699.5	0
	DTC	39710	Triparty Pledge	7616	COMMON	629775206	NAHAMA & WEAGANT ENERGY CO NEW	20000	D	0	0	0
NAPS	DTC	39710	Triparty Pledge	2297222	COMMON	630797108	NAPSTER INC	5187	D	13382.46	13382.46	0
	DTC	39710	Triparty Pledge	7645	COMMON	636807109	NATIONAL LUMBER & SUPPLY INC	1800	D	0	0	0
NMDX	DTC	39710	Triparty Pledge	7648	COMMON	636911109	NATIONAL MEDPLEX CORP	2000	D	0	0	0
NTJG	DTC	39710	Triparty Pledge	7656	COMMON	637410101	NATIONAL RESOURCE GROUP INC	2000	D	0	0	0
	DTC	39710	Triparty Pledge	5669	COMMON	638588103	NATIONSRENT INC	5500	D	0	0	0
NLSI	DTC	39710	Triparty Pledge	7670	COMMON	638654103	NATIONWIDE LEGAL SERVICES	12300	D	0	0	0
	DTC	39710	Triparty Pledge	969638	COMMON	638841205	NATURA ENERGY CORP NEW	25	D	0	0	0
NAWL	DTC	39710	Triparty Pledge	967668	COMMON	63902Q109	NATUREWELL INC	300	D	0.3	0.3	0
NAVR	DTC	39710	Triparty Pledge	5232	COMMON	639208107	NAVARRE CORP	100	D	154	154	0
	DTC	39710	Triparty Pledge	678470	PREFERED	639515402	NEBCO EVANS HOLDING CO 11.25% 03/01/08 PFD	20998	D	25.1976	25.1976	0
	DTC	39710	Triparty Pledge	540588	COMMON	640506101	NEON COMMUNICATIONS INC	1000	D	0	0	0
NEOSQ	DTC	39710	Triparty Pledge	7693	COMMON	64064R109	NEOSTAR RETAIL GROUP INC	6848	D	0.6848	0.6848	0
NTPL	DTC	39710	Triparty Pledge	16756	COMMON	641147103	NETPLEX GROUP INC	250	D	0.25	0.25	0
NBIX	DTC	39710	Triparty Pledge	19189	COMMON	64125C109	NEUROCRINE BIOSCIENCES INC	12472	D	67473.52	67473.52	0
	DTC	39710	Triparty Pledge	7723	COMMON	643768104	NEW DIMENSIONS LEARNING CORP	200	D	0	0	0
	DTC	39710	Triparty Pledge	7758	CBOND	647616AA9	NEW ORLEANS GREAT NORTHERN RR 5% 07/01/32	2000	D	1148.0238	1148.0238	0
NWLLQ	DTC	39710	Triparty Pledge	20207	ADR	648867109	NEW TEL LIMITED-SPON ADR	6500	D	0.65	0.65	0
	DTC	39710	Triparty Pledge	1068588	COMMON	649440104	NEW YORK CITY SHOES INC	1600	D	0	0	0
NYB	DTC	39710	Triparty Pledge	679768	COMMON	649445103	NEW YORK COMMUNITY BANCORP	12355	D	253277.5	253277.5	0
	DTC	39710	Triparty Pledge	7844	COMMON	650097108	NEW YORK TELECOMPUTING & VIDEOTEX CORP	10000	D	1	1	0
	DTC	39710	Triparty Pledge	2213798	CBONDCNV	65333FAS6	NEXTEL PARTNERS INC 1.5% 11/15/08 CV *	5000	D	11158.95	11158.95	0
	DTC	39710	Triparty Pledge	7869	COMMON	653346106	NI-CAL TECHNOLOGY LTD	2	D	0	0	0
NINE	DTC	39710	Triparty Pledge	2294228	ADR	654407105	NINETOWNS INTERNET TECH-ADS	292	D	546.04	546.04	0
	DTC	39710	Triparty Pledge	7895	PREFERED	65531N209	NOMAS CORP NEV PFD SER A PFD	135923	D	0	0	0

MZZ	DTC	39710 Triparty Pledge	7909 COMMON	656550100 NORTANKERS INC	900 D	0	0	0
	DTC	39710 Triparty Pledge	2417998 ETF	74347R859 ULTRASHORT MIDCAP400 PROSHAR	305 D	17156.25	17156.25	0
NARL	DTC	39710 Triparty Pledge	7924 COMMON	657077103 NORTH AMERICAN RECYCLING SYS	88000 D	8.8	8.8	0
	DTC	39710 Triparty Pledge	2032939 CBOND	665585JP1 NORTHERN PACIFIC CORP 3% 01/01/47	1000 D	562.82811	562.82811	0
	DTC	39710 Triparty Pledge	7943 COMMON	666408109 NORTHGATE COMPUTER CORP	300 D	0	0	0
	DTC	39710 Triparty Pledge	5274 COMMON	74437C101 PSINET INC	351654 D	0	0	0
	DTC	39710 Triparty Pledge	76176 CBOND	668367AD7 NORTHWESTERN STEEL & WIRE CO 9.5% 06/15/01	4010000 D	401	401	0
PURE	DTC	39710 Triparty Pledge	2546154 COMMON	746218106 PURE BIOSCIENCE	20 D	80.2	80.2	0
PURH	DTC	39710 Triparty Pledge	2402502 COMMON	74623G106 PURE H2O INC	1 D	0.001	0.001	0
NOVVQ	DTC	39710 Triparty Pledge	7961 COMMON	670096106 NOVO CORP	2000 D	0.2	0.2	0
	DTC	39710 Triparty Pledge	903872 COMMON	67018K104 NU-MED INC NEW	298 D	0	0	0
QTLE	DTC	39710 Triparty Pledge	8712 COMMON	746906106 QANTEL CORP	300 D	0	0	0
NTLS	DTC	39710 Triparty Pledge	2383227 COMMON	67020Q107 NTELOS HOLDINGS CORP	3445 D	99767.2	99767.2	0
QNTX	DTC	39710 Triparty Pledge	8725 COMMON	747275105 QINTEX ENTERTAINMENT INC	320 D	0	0	0
PTTPY	DTC	39710 Triparty Pledge	1439305 ADR	69365W103 TOBA PULP LESTARI TBK-SP ADR	227 D	21.792	21.792	0
	DTC	39710 Triparty Pledge	7970 COMMON	67053K100 NUMERICA FINL CO	84064 D	420.32	420.32	0
	DTC	39710 Triparty Pledge	8210 COMMON	693716102 PACAD INC	300 D	0.03	0.03	0
QUAD	DTC	39710 Triparty Pledge	8730 COMMON	747309102 QUADREX CORP	270770 D	27.077	27.077	0
NRGDQ	DTC	39710 Triparty Pledge	7977 COMMON	670609106 NUTRI BEVCO INC	5000 D	0	0	0
NYCL	DTC	39710 Triparty Pledge	7983 COMMON	670660109 NYCAL CORPORATION	50 D	0	0	0
PCLO	DTC	39710 Triparty Pledge	2410261 COMMON	69372L850 PACEL CORP	1 D	0.0001	0.0001	0
QTCHQ	DTC	39710 Triparty Pledge	25073 COMMON	74762K306 QUANTECH LTD	1000 D	0.1	0.1	0
	DTC	39710 Triparty Pledge	8213 COMMON	69373G108 PACESETTER HOMES INC	24300 D	0.0729	0.0729	0
QSTI	DTC	39710 Triparty Pledge	20819 COMMON	747936102 QUESTEC INC	40107 D	0	0	0
JTP	DTC	39710 Triparty Pledge	1664203 CEF	67071S101 NUVEEN QUALITY PREFERRED INC	19584 D	140025.6	140025.6	0
	DTC	39710 Triparty Pledge	8224 COMMON	69423D105 PACIFIC ENGINEERED MATERIALS INC	41000 D	0	0	0
PFHO	DTC	39710 Triparty Pledge	2582046 COMMON	69439P209 PACIFIC HEALTH CARE ORG INC	100 D	60	60	0
QTRAQ	DTC	39710 Triparty Pledge	535558 COMMON	748337102 QUENTRA NETWORKS INC	1000 D	0	0	0
	DTC	39710 Triparty Pledge	2242900 CMO	67087TC22 OAKWOOD MORTGAGE INVESTORS INC 8.29% 09/15/31 D	4000000 D	0	0	0
	DTC	39710 Triparty Pledge	8239 COMMON	694911108 PACIFIC STAR COMMUNICATIONS CORP	4000 D	0.008	0.008	0
	DTC	39710 Triparty Pledge	8246 COMMON	695533109 PAGE PETROLEUM LTD	1556 D	0	0	0
ORAE	DTC	39710 Triparty Pledge	24400 COMMON	671009108 ORA ELECTRONICS INC	5601 D	0.5601	0.5601	0
	DTC	39710 Triparty Pledge	8249 COMMON	695624106 PAIN SUPPRESSION LABS INC	2300 D	0.23	0.23	0
OKWHQ	DTC	39710 Triparty Pledge	1068861 COMMON	674098207 OAKWOOD HOMES CORP	61 D	0	0	0
PIUTQ	DTC	39710 Triparty Pledge	8251 COMMON	695790105 PALIUTE OIL & MINING CORP	4484 D	0	0	0
RBRO	DTC	39710 Triparty Pledge	8755 COMMON	749265104 RB ROBOT CORPORATION	200 D	0	0	0
	DTC	39710 Triparty Pledge	712394 CBONDCNV	749412AA0 RDM SPORTS GROUP INC 8% 08/15/03 CV	5000 D	75	75	0
PNAA	DTC	39710 Triparty Pledge	8258 COMMON	697757102 PAN AM CORP	6045 D	0	0	0
ODSA	DTC	39710 Triparty Pledge	904100 COMMON	675853105 ODESSA FOODS INTL INC	5 D	0.01	0.01	0
RLII	DTC	39710 Triparty Pledge	8760 COMMON	74961D103 RLI INC	50000 D	0	0	0
	DTC	39710 Triparty Pledge	678477 COMMON	697921104 PAN SMAK PIZZA INC-ORD	3200 D	0.0192	0.0192	0
	DTC	39710 Triparty Pledge	8262 CBOND	698057AQ9 PAN AMERICAN WORLD AIRWAYS INC SR DEB-REGD 13.5% 05/01/03	110000 D	0.0198	0.0198	0
RES	DTC	39710 Triparty Pledge	4870 COMMON	749660106 RPC INC	6756 D	119243.4	119243.4	0
	DTC	39710 Triparty Pledge	8263 CBOND	698057AR7 PAN AMERICAN WORLD AIRWAYS SR DEBS-REGD 15% 04/15/04	143000 D	0.01001	0.01001	0
	DTC	39710 Triparty Pledge	8264 CBONDCNV	698057AS5 PAN AM CORP 9% 09/01/10 CV	10000 D	0	0	0
PNOIQ	DTC	39710 Triparty Pledge	17947 COMMON	698106101 DO NOT USE PANACO INC	16526 D	0	0	0
	DTC	39710 Triparty Pledge	906981 CBOND	74972EAH1 RSL COMMUNICATIONS PLC 12% 11/01/08	10000 D	100	100	0
PABN	DTC	39710 Triparty Pledge	25063 COMMON	69829X101 PANAMERICAN BANCORP	5900 D	0	0	0
	DTC	39710 Triparty Pledge	8028 COMMON	676221104 OFFICE PRODUCTS OF AMERICA INC CL A	42500 D	0	0	0
OILN	DTC	39710 Triparty Pledge	904155 COMMON	677877102 OIL INTERNATIONAL LTD	50 D	0	0	0
	DTC	39710 Triparty Pledge	8768 COMMON	749748109 R V A CORP	330 D	0	0	0
	DTC	39710 Triparty Pledge	905330 COMMON	69912K990 PARAGON TRADE BRANDS INC ESCROW	4100 D	0	0	0
PRAT	DTC	39710 Triparty Pledge	905338 COMMON	699370102 PARATECH INTL INC	4000 D	0	0	0
	DTC	39710 Triparty Pledge	8056 MUNI	678864K81 OK SFH-SER A5-144A	10000 D	10000	10000	0
	DTC	39710 Triparty Pledge	905340 COMMON	699610101 PARIS INDS CORP	20 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	2482721 MUNI	700404AA4 PARK CTR CMNTY DEV	12350000 D	10352140.5	10352140.5	0
RDNP	DTC	39710 Triparty Pledge	8770 COMMON	750238107 RADIAN PETROLEUM CORP	2000 D	0	0	0
RALO	DTC	39710 Triparty Pledge	8777 COMMON	750490104 RADLON INCORPORATED	100 D	0	0	0
	DTC	39710 Triparty Pledge	8075 COMMON	681908109 OMNIMAX ORD	4300 D	0.43	0.43	0
	DTC	39710 Triparty Pledge	8284 PREFERRED	699610200 PARIS INDS CORP PFD A PFD	20 D	0.01	0.01	0
PRXOQ	DTC	39710 Triparty Pledge	180933 COMMON	700678105 PARK PHARMACY CORPORATION	75 D	0.009975	0.009975	0
RWKSQ	DTC	39710 Triparty Pledge	19679 COMMON	750789109 RAILWORKS CORP	5000 D	0.5	0.5	0
	DTC	39710 Triparty Pledge	8291 COMMON	701033102 PARKER AUTOMOTIVE CORP	1000 D	0	0	0
OALP	DTC	39710 Triparty Pledge	904210 COMMON	682069208 OMEGA ALPHA INC	50 D	0.01	0.01	0

OITI	DTC	39710	Triparty Pledge	8085	COMMON	682108105	OMNI INTERNATIONAL TRADING	29070	D	0	0	0
PART	DTC	39710	Triparty Pledge	1168624	COMMON	702140203	PARTS.COM INC	100	D	0.01	0.01	0
	DTC	39710	Triparty Pledge	8792	COMMON	751339102	RAMAGON TOYS INC	200	D	0.01	0.01	0
	DTC	39710	Triparty Pledge	1225954	COMMON	702896101	PATAGONIA CORP	100	D	0.01	0.01	0
OTEI	DTC	39710	Triparty Pledge	8096	COMMON	682124102	OMNITEC INC	15100	D	1.51	1.51	0
	DTC	39710	Triparty Pledge	21822	COMMON	703014100	PATCHGEAR.COM INC	1000	D	0	0	0
RCOCQ	DTC	39710	Triparty Pledge	2293810	COMMON	75156P207	RAMP CORP	841	D	16.82	16.82	0
	DTC	39710	Triparty Pledge	8304	COMMON	703193102	PATHE COMMS	14300	D	0	0	0
	DTC	39710	Triparty Pledge	8795	COMMON	751571100	RAMPART GENERAL	2000	D	0.02	0.02	0
PHID	DTC	39710	Triparty Pledge	8305	COMMON	703198101	PATHE INDUSTRIES INC	100	D	0	0	0
	DTC	39710	Triparty Pledge	8799	WARRANT	752196113	WTS RAND INFORMATION SYSTEMS INC	20	D	0.01	0.01	0
	DTC	39710	Triparty Pledge	181034	WARRANT	70321G117	WTS PATHNET INC	31200	D	312	312	0
	DTC	39710	Triparty Pledge	179030	COMMON	68243R104	ONEFAMILY.COM INC RESTRICTED	2000	D	1680	1680	0
RNIYF	DTC	39710	Triparty Pledge	1656049	COMMON	75281F108	RANGE ENERGY INC	333	D	0.0333	0.0333	0
ONTAQ	DTC	39710	Triparty Pledge	8104	COMMON	682655105	ONEITA INDUSTRIES INC	1000	D	0	0	0
	DTC	39710	Triparty Pledge	904254	CBOND	682735113	ONO FINANCE P 0% 05/31/09 144A ASCT ONO FINANCE PLC 0% 05/31/09 144A ASCT	2000	D	0.2	0.2	0
	DTC	39710	Triparty Pledge	1068594	COMMON	703565101	PAUL SAMUEL ASSOCIATES INC	50	D	0	0	0
RSCL	DTC	39710	Triparty Pledge	8819	COMMON	754054104	RASCALS UNLIMITED INC	1000	D	0.1	0.1	0
PATV	DTC	39710	Triparty Pledge	8311	COMMON	704324102	PAY TELEVISION CORP	160	D	8	8	0
	DTC	39710	Triparty Pledge	1169349	COMMON	683413108	OOM PAUL CONSOLIDATED MINING CO	100	D	0	0	0
PCSH	DTC	39710	Triparty Pledge	24438	COMMON	704378405	PAYLESS CASHWAYS INC	20000	D	0	0	0
REAG	DTC	39710	Triparty Pledge	8827	COMMON	754900108	REA GOLD CORP	12350	D	0	0	0
	DTC	39710	Triparty Pledge	904514	COMMON	683817100	OPTEL INC 144A	18325	D	1.007875	1.007875	0
OPMHQ	DTC	39710	Triparty Pledge	8119	COMMON	683891105	OPTO MECHANIK INC	22335	D	2.2335	2.2335	0
	DTC	39710	Triparty Pledge	2339663	COMMON	75605W100	REALMARK ACQUISITIONS II LLC UNIT CL A	106	D	0.009964	0.009964	0
	DTC	39710	Triparty Pledge	535763	ADR	70522M103	PECOM ENERGIA S A SPONSORED ADR REPSTG 2 CL B SH	185	D	572.39	572.39	0
RCLA	DTC	39710	Triparty Pledge	8842	COMMON	756215208	RECLAIM INC	200	D	0	0	0
ORTK	DTC	39710	Triparty Pledge	8132	COMMON	686161100	ORETEK INC	25	D	0	0	0
PIND	DTC	39710	Triparty Pledge	14625	COMMON	70557P104	PEGASUS INDUSTRIES INC	20	D	0	0	0
	DTC	39710	Triparty Pledge	8133	COMMON	686165101	ORFA CORP OF AMERICA	4300	D	0	0	0
	DTC	39710	Triparty Pledge	2344794	COMMON	75866G109	DO NOT USE REFCO INC	188	D	0	0	0
RGCM	DTC	39710	Triparty Pledge	8864	COMMON	758756308	REGAL COMMUNICATIONS CORP	142498	D	0	0	0
RGCI	DTC	39710	Triparty Pledge	21258	COMMON	758865109	REGENT COMMUNICATIONS INC	174	D	156.426	156.426	0
	DTC	39710	Triparty Pledge	8870	COMMON	758915102	REGENT AIR CORP	3100	D	0.0155	0.0155	0
PNGN	DTC	39710	Triparty Pledge	905462	COMMON	707075305	PENGUIN GROUP INC	75	D	0.0075	0.0075	0
REGC	DTC	39710	Triparty Pledge	907142	COMMON	759000102	REGINA COMPANY INC	5000	D	0	0	0
	DTC	39710	Triparty Pledge	8326	COMMON	707630109	PENN STAR OIL CORP	1008	D	0	0	0
	DTC	39710	Triparty Pledge	1709304	CBOND	75952GAD6	RELIANT BUILDING PRODUCTS 12.375% 05/01/49	1500000	D	150	150	0
RMBR	DTC	39710	Triparty Pledge	8877	COMMON	759535206	REMBRANDT COSMETICS CORP	250	D	0.0625	0.0625	0
OOGS	DTC	39710	Triparty Pledge	8151	COMMON	689019206	OTIS OIL & GAS CORP	50	D	0	0	0
	DTC	39710	Triparty Pledge	8333	COMMON	708713102	PENNSYLVANIA ENGINEERING CORP	11325	D	0	0	0
	DTC	39710	Triparty Pledge	1232083	CBONDCNV	690020AD4	OUTBOARD MARINE CORP 7% 07/01/02 CV	10000	D	1	1	0
PNSR	DTC	39710	Triparty Pledge	2583497	COMMON	709566103	PENSADOR RESOURCES INC	17	D	4.25	4.25	0
OTRI	DTC	39710	Triparty Pledge	8154	COMMON	690128103	OUTRIGHT INDUSTRIES INC	800	D	0.08	0.08	0
OVAB	DTC	39710	Triparty Pledge	8155	COMMON	690134101	OVABLOC INC	280	D	0.01008	0.01008	0
	DTC	39710	Triparty Pledge	8342	COMMON	709618102	PENTA SYSTEMS INTL INC	1400	D	0	0	0
	DTC	39710	Triparty Pledge	8157	COMMON	690318100	OVERMYER CORP	7700	D	0	0	0
ROII	DTC	39710	Triparty Pledge	8910	COMMON	761058106	RESERVE INDUSTRIES CORP	9800	D	0	0	0
MOVQ	DTC	39710	Triparty Pledge	8351	COMMON	713658201	PEREGRINE ENTERTAINMENT LTD	366	D	0	0	0
	DTC	39710	Triparty Pledge	6089	COMMON	71366Q101	PEREGRINE SYSTEMS INC	8	D	0	0	0
	DTC	39710	Triparty Pledge	8357	CBONDCNV	714275AA2	PERPETUAL FINANCIAL CORP 7.25% 05/15/11 CV	5000	D	0	0	0
	DTC	39710	Triparty Pledge	8358	COMMON	714275104	PERPETUAL FINANC	179043	D	5595.09375	5595.09375	0
PGA1	DTC	39710	Triparty Pledge	8184	COMMON	69331D106	PGI INC	238	D	0	0	0
	DTC	39710	Triparty Pledge	538862	CBONDCNV	693344AC7	PHP HEALTHCARE CORPORATION SUB DEB CV 6.5% 12/15/02 CV	1146000	D	114.6	114.6	0
	DTC	39710	Triparty Pledge	8945	COMMON	762071207	RHEOLOGICAL SYSTEMS INC-NEW	20	D	0	0	0
PBR	DTC	39710	Triparty Pledge	536514	ADR	71654V408	PETROLEO BRASILEIRO S.A.-ADR	9280	D	439129.6	439129.6	0
	DTC	39710	Triparty Pledge	907987	CBOND	762430AC0	RHYTHMS NETCONNECTIONS INC 13.5% 05/15/08 B STEP	39643000	D	0	0	0
RTHMQ	DTC	39710	Triparty Pledge	5289	COMMON	762430205	RHYTHMS NETCONNECTIONS INC	3780	D	0	0	0
	DTC	39710	Triparty Pledge	2235881	CBOND	765635AA5	RICKEL HOME CENTERS 13.5% 12/15/01	25000	D	0	0	0
	DTC	39710	Triparty Pledge	1068593	COMMON	693442105	PMC-POWDERED METALS CORP	100	D	0	0	0
	DTC	39710	Triparty Pledge	14684	COMMON	716950100	PHARMAPRINT INC	2000	D	0	0	0
	DTC	39710	Triparty Pledge	905649	CBOND	717113AA2	PHAR-MOR INC 11.72% 09/11/02	43306	D	1732.24	1732.24	0
RHI	DTC	39710	Triparty Pledge	8981	COMMON	770323103	ROBERT HALF INTL INC	11427	D	321555.78	321555.78	0
RHHBY	DTC	39710	Triparty Pledge	7446	ADR	771195104	ROCHE HOLDINGS LTD-SPONS ADR	1	D	81.302	81.302	0

	DTC	39710 Triparty Pledge	9006 COMMON	774852107	RODDY RESOURCES INC	400 D	0	0	0
RNNM	DTC	39710 Triparty Pledge	2575029 COMMON	77633T109	RONN MOTOR COMPANY	1 D	0.66	0.66	0
RNYPQ	DTC	39710 Triparty Pledge	9012 COMMON	776385106	ROONEY PACE GROUP INC	6000 D	0	0	0
PXSY	DTC	39710 Triparty Pledge	8405 COMMON	719088502	PHOENIX LASER SYSTEMS INC	88800 D	0	0	0
AJRL	DTC	39710 Triparty Pledge	9018 COMMON	778276105	ROSS (A.J.) LOGISTICS INC	731 D	0	0	0
	DTC	39710 Triparty Pledge	17092 COMMON	71940K109	PHYSICIAN COMPUTER NETWORK INC	412350 D	0	0	0
	DTC	39710 Triparty Pledge	25546 COMMON	71941S101	PHYSICIANS RESOURCE GROUP INC	75000 D	0	0	0
	DTC	39710 Triparty Pledge	25083 PREFERRED	780097879	ROYAL BANK OF SCOTLAND GROUP PLC 7.25% PERP PFD H	38 D	581.4	581.4	0
	DTC	39710 Triparty Pledge	8418 COMMON	720142108	PIEDMONT FEDERAL CORP	20643 D	0	0	0
PEPI	DTC	39710 Triparty Pledge	8422 COMMON	720888304	PIEZO ELECTRIC PRODUCTS INC	80 D	0	0	0
ROAL	DTC	39710 Triparty Pledge	9037 COMMON	780749107	ROYALE GROUP LTD	400 D	0.04	0.04	0
PHXT	DTC	39710 Triparty Pledge	8407 COMMON	719095101	PHOENIX MEDICAL TECHNOLOGY	19400 D	0	0	0
	DTC	39710 Triparty Pledge	9039 COMMON	780907101	ROYAL PALM SAVINGS BANK WEST PALM BEACH FLA (FORMERLY ROYAL BEACH SAVINGS ASSN)	20000 D	0	0	0
	DTC	39710 Triparty Pledge	12271 COMMON	721501104	PILLOWTEX CORP	1000 D	8500	8500	0
	DTC	39710 Triparty Pledge	1711801 CBOND	7215019B2	PWTX 10.0 11/15/2006	3600000 D	36	36	0
	DTC	39710 Triparty Pledge	1668341 WARRANT	721506111	WTS PILLOWTEX CORPORATION NEW	273800 D	2738	2738	0
	DTC	39710 Triparty Pledge	905811 COMMON	723337101	PINETREE COMPUTER SYSTEMS INC	350 D	0.01995	0.01995	0
	DTC	39710 Triparty Pledge	9048 COMMON	783877103	SBT CORP ORD	16727 D	0	0	0
SFEM	DTC	39710 Triparty Pledge	9063 COMMON	784125106	SFE TECHNOLOGIES	348935 D	0	0	0
SGII	DTC	39710 Triparty Pledge	24510 COMMON	784185209	SGI INTERNATIONAL	20000 D	0	0	0
	DTC	39710 Triparty Pledge	8439 COMMON	723876108	PIONEER SAVINGS BANK FSB	47887 D	0	0	0
PIST	DTC	39710 Triparty Pledge	8440 COMMON	723886107	PIONEER SYSTEMS INC	16500 D	0	0	0
SDY	DTC	39710 Triparty Pledge	2366077 ETF	78464A763	SPDR S&P DIVIDEND ETF	99 D	5217.3	5217.3	0
PSUG	DTC	39710 Triparty Pledge	179295 COMMON	727557100	PLASTIC SURGERY CO	1250 D	0.125	0.125	0
STEC	DTC	39710 Triparty Pledge	2468911 COMMON	784774101	STEC INC	13186 D	112081	112081	0
	DTC	39710 Triparty Pledge	8466 COMMON	729513101	PLYMOUTH FIVE CENTS SAVINGS BANK-MASS	53933 D	0	0	0
STSY	DTC	39710 Triparty Pledge	9082 COMMON	784830101	ST SYSTEMS INC	1000 D	0.1	0.1	0
PCNR	DTC	39710 Triparty Pledge	8472 COMMON	73037P108	POCON INC	13271 D	1.3271	1.3271	0
	DTC	39710 Triparty Pledge	20057 CBONDCNV	784849AC5	SONICBLUE INC 5.75% 10/01/03 CV	1167000 D	245.07	245.07	0
	DTC	39710 Triparty Pledge	8477 COMMON	731095105	POLAROID CORP	4328 D	0	0	0
PFly	DTC	39710 Triparty Pledge	8479 COMMON	731113106	POLIFLY FINANCIAL CORP	15400 D	5775	5775	0
SFAD	DTC	39710 Triparty Pledge	20215 COMMON	786416107	SAFE TECHNOLOGIES INTERNATIONAL INC	550 D	0.11	0.11	0
PERR	DTC	39710 Triparty Pledge	8495 COMMON	732852108	POPE EVANS & ROBBINS INC	107150 D	0	0	0
DBC	DTC	39710 Triparty Pledge	2425446 ETF	73935S105	POWERSHARES DB COMMODITY IND	548 D	18856.68	18856.68	0
	DTC	39710 Triparty Pledge	8523 COMMON	739423101	PRAGMA BIO-TECH INC	200 D	0	0	0
TDCM	DTC	39710 Triparty Pledge	25900 COMMON	740061106	PRE-CELL SOLUTIONS INC	585 D	0	0	0
PPD	DTC	39710 Triparty Pledge	6098 COMMON	740065107	PREPAID LEGAL SERVICES INC	4834 D	211004.1	211004.1	0
PDS	DTC	39710 Triparty Pledge	2359774 COMMON	740215108	PRECISION DRILLING TRUST	54443 D	962007.81	962007.81	0
	DTC	39710 Triparty Pledge	179647 CBOND	74050WAC7	PREMIER GRAPHICS INC GTD SR NT 11.5% 12/01/05	4720000 D	4720	4720	0
PECO	DTC	39710 Triparty Pledge	8546 COMMON	740504105	PREMIER ENERGY CORP	3800 D	0	0	0
PDE	DTC	39710 Triparty Pledge	1233550 COMMON	74153Q102	PRIDE INTERNATIONAL INC	51432 D	1780061.52	1780061.52	0
ZZPIM	DTC	39710 Triparty Pledge	727335 COMMON	741563209	PRIME MOTORS INNS -LP	734 D	0	0	0
PMIX	DTC	39710 Triparty Pledge	14663 COMMON	741620108	PRIMIX SOLUTIONS INC	50 D	0	0	0
	DTC	39710 Triparty Pledge	8574 COMMON	741628200	PRIMROSE TECHNOLOGY CORP	1025 D	0	0	0
PRNI	DTC	39710 Triparty Pledge	8590 COMMON	742576309	PRINTRON INC	11025 D	11.025	11.025	0
PPTS	DTC	39710 Triparty Pledge	8601 COMMON	743098105	PRODUCTS & PATENTS LTD (DEL)	5000 D	0.5	0.5	0
PSCG	DTC	39710 Triparty Pledge	183525 COMMON	742918501	PROSPECT GROUP INC	200 D	0	0	0
	DTC	39710 Triparty Pledge	8604 COMMON	743169104	PROFIT TECHNOLOGY INC	62300 D	0	0	0
	DTC	39710 Triparty Pledge	8606 COMMON	743188104	PROGENITOR INC	642318 D	0	0	0
PGSM	DTC	39710 Triparty Pledge	8608 COMMON	743209108	PROGRAMMING & SYSTEMS INC	66718 D	6.6718	6.6718	0
CPVLZ	DTC	39710 Triparty Pledge	712019 UNITSTK	743263AA3	PROGRESS ENERGY INC-CVO	2071223 D	0	0	0
PMCOQ	DTC	39710 Triparty Pledge	539355 COMMON	74342L105	PROMEDCO MANAGEMENT COMPANY	40667 D	0	0	0
SWYS	DTC	39710 Triparty Pledge	9091 COMMON	786417105	SAFE-WASTE SYSTEMS INC	200 D	0	0	0
	DTC	39710 Triparty Pledge	9103 COMMON	790000103	SAINT JAMES COMPANY COM	125 D	0.01	0.01	0
SREP	DTC	39710 Triparty Pledge	179298 COMMON	79466R101	SALESREPCENTRAL.COM INC	100 D	0.01	0.01	0
SMSSF	DTC	39710 Triparty Pledge	22891 COMMON	795916105	SAMSYS TECHNOLOGIES INC	35000 D	3.5	3.5	0
	DTC	39710 Triparty Pledge	908796 COMMON	798220208	SAN JOSE OIL CO INC-CL B PP 0.01 PAR	1350 D	137.7	137.7	0
SJT	DTC	39710 Triparty Pledge	15493 COMMON	798241105	SAN JUAN BASIN ROYALTY TR	2256 D	87081.6	87081.6	0
SNNS	DTC	39710 Triparty Pledge	9130 COMMON	801017104	SANI-TECH INDUSTRIES INC	10000 D	0	0	0
SNFI	DTC	39710 Triparty Pledge	9137 COMMON	802054106	SANTA FE INTERNATIONAL INC	100 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	12568 ADR	802233106	SANTA ISABEL S.A.-SPONS ADR	366 D	0.009882	0.009882	0
	DTC	39710 Triparty Pledge	2443024 CMO	80382HAA0	SASCO NET INTEREST MARGIN TRUST 0% 02/27/36 144A WF1A	2200000 D	1320	1320	0
	DTC	39710 Triparty Pledge	9156 PREFERRED	805176203	SAVIN CORP 1.5% PERP CV PFD A	20 D	0.001	0.001	0
	DTC	39710 Triparty Pledge	187255 CBONDCNV	808761AA8	SCIENTIFIC LEASING INC. 8.25% 06/15/03 CV	10000 D	0.01	0.01	0

SCMS	DTC	39710	Triparty Pledge	909040	COMMON	808766109	SCIENTIFIC MEASUREMENT SYS	8116	D	0.8116	0.8116	0
SLPFF	DTC	39710	Triparty Pledge	909042	COMMON	808807101	SCINTILORE EXPLORATIONS LTD	200	D	0.02	0.02	0
	DTC	39710	Triparty Pledge	180582	CBOND	809388AB7	SCOTT CABLE COMMUNICATIONS 16% 07/18/02 B	25569	D	0.019944	0.019944	0
SSIX	DTC	39710	Triparty Pledge	9198	COMMON	811035104	SCRIBE SYSTEMS INC	1000	D	0.1	0.1	0
	DTC	39710	Triparty Pledge	2102374	COMMON	81170X101	SEACOAST HOLDING CORPORATION	2	D	0.31	0.31	0
SFSIQ	DTC	39710	Triparty Pledge	9216	COMMON	812209104	SEARCH FINANCIAL SERVICES	564	D	0	0	0
	DTC	39710	Triparty Pledge	9221	COMMON	813192101	SECOND NATIONAL BANCORPORATION	151645	D	0	0	0
SECO	DTC	39710	Triparty Pledge	9223	COMMON	813703105	SECURE COMMUNICAT & TECH INC	10000	D	1	1	0
	DTC	39710	Triparty Pledge	9234	COMMON	815714100	SEEBURG CORP	2950	D	0	0	0
SEME	DTC	39710	Triparty Pledge	679188	COMMON	816629109	SEMICON INC	1000	D	0	0	0
SEEI	DTC	39710	Triparty Pledge	9235	COMMON	815723200	SEED PRODUCTS INTL INC	499	D	0.0499	0.0499	0
	DTC	39710	Triparty Pledge	2215768	COMMON	817475106	SERAC HOLDINGS INC	204000	D	0.204	0.204	0
	DTC	39710	Triparty Pledge	17487	COMMON	817587108	SERVICE MERCHANDISE CO INC	20000	D	0	0	0
	DTC	39710	Triparty Pledge	1385128	CBOND	817917AC1	SEVEN SEAS PETROLEUM CORP 12% 11/07/04 A	1700	D	0.009996	0.009996	0
	DTC	39710	Triparty Pledge	21949	COMMON	819319500	SHAMAN PHARMACEUTICALS INC COM PAR \$0.001	13502	D	0	0	0
	DTC	39710	Triparty Pledge	1385100	WARRANT	817917115	WTS SEVEN SEAS PETE INC	17	D	0	0	0
SHGU	DTC	39710	Triparty Pledge	909470	COMMON	819443102	SHANNON GROUP INC	60	D	0	0	0
HOSE	DTC	39710	Triparty Pledge	9283	COMMON	821188109	SHEFFIELD INDUSTRIES INC	300	D	375	375	0
	DTC	39710	Triparty Pledge	1018950	COMMON	821374105	SHELBOURNE PPTYS II INC	30	D	510	510	0
	DTC	39710	Triparty Pledge	2518744	COMMON	825113103	SHORE GROUP INC	625	D	0	0	0
	DTC	39710	Triparty Pledge	1649723	CBOND	825853AA2	SIDECO AMERICANA SA 9.125% 12/15/49 144A	7000	D	713.391	713.391	0
SRP	DTC	39710	Triparty Pledge	12403	COMMON	826428104	SIERRA PACIFIC RESOURCES	44232	D	432146.64	432146.64	0
SLGN	DTC	39710	Triparty Pledge	6138	COMMON	827048109	SILGAN HOLDINGS INC	2357	D	135621.78	135621.78	0
	DTC	39710	Triparty Pledge	9311	COMMON	827056102	SILICON GRAPHICS INCSHR NPV USD	62724	D	26971.32	26971.32	0
	DTC	39710	Triparty Pledge	9320	COMMON	827708108	SILVER EUREKA CORP	10	D	0.01	0.01	0
	DTC	39710	Triparty Pledge	2408729	CBOND	828807BP1	SIMON PROPERTY GROUP LP 5.75% 12/01/15	44000	D	43845.164	43845.164	0
	DTC	39710	Triparty Pledge	885991	WARRANT	82966U178	WTS SIRIUS SATELLITE RADIO INC 144A	1050000	D	105	105	0
	DTC	39710	Triparty Pledge	970472	WARRANT	82966U186	WTS SIRIUS SATELLITE RADIO INC 3RD TRANCHE	525000	D	52.5	52.5	0
SKIE	DTC	39710	Triparty Pledge	9347	COMMON	830609103	SKIATRON ELECTRONICS & TV	350	D	0	0	0
SKNS	DTC	39710	Triparty Pledge	9350	COMMON	830798401	SKOLNIKS INC	38959	D	3.8959	3.8959	0
SMVS	DTC	39710	Triparty Pledge	2348141	COMMON	831699103	SMAVE SOLUTIONS INC	28	D	0.28	0.28	0
	DTC	39710	Triparty Pledge	9361	COMMON	831858105	SMITH CORONA CORP	11800	D	0	0	0
SMTR	DTC	39710	Triparty Pledge	13651	COMMON	831913108	SMARTIRE SYSTEMS INC	300	D	0.03	0.03	0
SFTG	DTC	39710	Triparty Pledge	9378	COMMON	834022204	SOFTGUARD SYSTEMS INC	500	D	0.01	0.01	0
SLCPU	DTC	39710	Triparty Pledge	2574580	COMMON	83413X203	SOLAR CAP LLC-UNIT ACC INV	66667	D	0	0	0
	DTC	39710	Triparty Pledge	2307406	CBONDCNV	834182AT4	SOLETRON CORP 0.5% 02/15/34 CV B	58000	D	128.876	128.876	0
108589Z	DTC	39710	Triparty Pledge	2585134	WARRANT	834376121	SOLUTIA INC WTS K= 07/15/09 144A	1000	D	10	10	0
	DTC	39710	Triparty Pledge	2305384	WARRANT	834376139	WTS SOLUTIA INC	11169	D	111.69	111.69	0
	DTC	39710	Triparty Pledge	1068597	COMMON	834452104	SOMATRONICS INC	75	D	0	0	0
	DTC	39710	Triparty Pledge	910043	COMMON	834911109	SOLAR-METRICS INC	2400	D	0	0	0
STWQ	DTC	39710	Triparty Pledge	9533	COMMON	857658108	STATEWIDE BANCORP	129772	D	12.9772	12.9772	0
SOLX	DTC	39710	Triparty Pledge	910044	COMMON	834912107	SOLAR TECHNOLOGY CORP	470	D	0.04982	0.04982	0
STYY	DTC	39710	Triparty Pledge	9535	COMMON	85771N107	STATORDYNE CORP	21360	D	0	0	0
SAH	DTC	39710	Triparty Pledge	14968	COMMON	83545G102	SONIC AUTOMOTIVE INC-CLASS A	3439	D	43468.96	43468.96	0
SBLUQ	DTC	39710	Triparty Pledge	679140	COMMON	83546Q109	SONICBLUE INC	6132	D	6.132	6.132	0
	DTC	39710	Triparty Pledge	11306	CBOND	858127AB9	STEEL HEDDLE MANUFACTURING CO 10.625% 06/01/08 B	250000	D	0	0	0
SRLG	DTC	39710	Triparty Pledge	9552	COMMON	859405201	STERLING MEDICAL SYSTEMS INC	400	D	0	0	0
SPPTY	DTC	39710	Triparty Pledge	2599458	ADR	843581505	SOUTHERN PAC PETRO-SP ADR	40	D	10	10	0
	DTC	39710	Triparty Pledge	9562	COMMON	861572105	STONE & WEBSTER INC	200	D	0	0	0
	DTC	39710	Triparty Pledge	910245	COMMON	844902205	SOUTHWARD VENTURES DEPOSITARY TRUST-UBI NEW	1	D	2	2	0
	DTC	39710	Triparty Pledge	9566	COMMON	862280104	STOTLER GROUP INC	39165	D	0	0	0
	DTC	39710	Triparty Pledge	910571	COMMON	862542107	STOX.COM INC	3000	D	0.009	0.009	0
	DTC	39710	Triparty Pledge	1068599	COMMON	862682101	STRATA SEARCH	10	D	0	0	0
STRR	DTC	39710	Triparty Pledge	2591695	COMMON	86279P107	STRATERA INC	1	D	0.001	0.001	0
	DTC	39710	Triparty Pledge	9462	COMMON	847607108	SPECTRAVISION INC-CL B	248	D	0	0	0
	DTC	39710	Triparty Pledge	910592	COMMON	863238101	STREAMLOGIC CORP	5000	D	0	0	0
STRG	DTC	39710	Triparty Pledge	9577	COMMON	863317103	STRINGS LTD	1200	D	0	0	0
	DTC	39710	Triparty Pledge	9472	CBOND	848325AB2	SPENDTHRIFT FARM INC SR S/D REG 12.5% 03/15/94	10000	D	1	1	0
SOUQD	DTC	39710	Triparty Pledge	23315	COMMON	863451100	STROUDS INC	10000	D	1	1	0
SFN	DTC	39710	Triparty Pledge	530173	COMMON	848420105	SPHERION CORPORATION	17955	D	104677.65	104677.65	0
SIIS	DTC	39710	Triparty Pledge	787307	COMMON	863583209	STRUTHERS INDUSTRIES INC	255	D	0.0255	0.0255	0
SPTK	DTC	39710	Triparty Pledge	180610	COMMON	848654101	SPINTEK GAMING TECHNOLOGIES	10200	D	0	0	0
STWNQ	DTC	39710	Triparty Pledge	9486	COMMON	849198106	SPORTSTOWN INC	106705	D	10.6705	10.6705	0
SOVI	DTC	39710	Triparty Pledge	9587	COMMON	864222203	STYLES ON VIDEO INC	5942	D	0	0	0

	DTC	39710 Triparty Pledge	14288 PREFERRED	866749203 SUN FINANCING I 7% 05/01/28 CV PFD 144A	56700 D	0.567	0.567	0
	DTC	39710 Triparty Pledge	9607 COMMON	866876105 SUN STATE SVGS & LN ASSN-ARIZ	130218 D	0	0	0
SBNR	DTC	39710 Triparty Pledge	9610 COMMON	866925100 SUNBELT NURSERY GROUP INC	1222 D	0.1222	0.1222	0
	DTC	39710 Triparty Pledge	5007 COMMON	867071102 SUNBEAM CORP-DEL NEW	25 D	0	0	0
STRXQ	DTC	39710 Triparty Pledge	14085 COMMON	854923109 STAR TELECOMMUNICATIONS INC	17900 D	35.8	35.8	0
	DTC	39710 Triparty Pledge	19686 WARRANT	867071128 WTS SUNBEAM CORP DEL NEW	41257 D	1650.28	1650.28	0
STGO	DTC	39710 Triparty Pledge	9522 COMMON	855682100 STARS TO GO INC	106087 D	31.8261	31.8261	0
	DTC	39710 Triparty Pledge	5319 COMMON	86769L103 SUNRISE TECHNOLOGIES INTL	406 D	0	0	0
	DTC	39710 Triparty Pledge	2568073 COMMON	86770T103 SUNRISE ENERGY RESOURCES INC	20 D	20.170004	20.170004	0
	DTC	39710 Triparty Pledge	12850 COMMON	867833501 SUNSHINE MNG & REFNG CO	3929 D	0	0	0
SUNAA	DTC	39710 Triparty Pledge	9631 COMMON	867903106 SUNRISE SAVINGS & LOAN-CL A	11680 D	2920	2920	0
SURT	DTC	39710 Triparty Pledge	9632 COMMON	867908105 SUNSTAR INTL INC	300 D	0	0	0
	DTC	39710 Triparty Pledge	9639 COMMON	868047101 SUPERCOMPUTING SOLUTIONS INC	80290 D	0	0	0
	DTC	39710 Triparty Pledge	15913 PREFERRED	868446204 SUPERMARKETS GENERAL HOLDING 3.52% 10/05/07 PFD FLT	140786 D	1407.86	1407.86	0
SSCO	DTC	39710 Triparty Pledge	9634 COMMON	867925109 SUNSTYLE CORP	922 D	4.61	4.61	0
	DTC	39710 Triparty Pledge	180488 COMMON	86859F107 SUPREMA SPECIALTIES INC	110 D	0	0	0
	DTC	39710 Triparty Pledge	2279954 COMMON	868581109 SUPERWIPES INC	100 D	0	0	0
SYBA	DTC	39710 Triparty Pledge	1709005 COMMON	87150R105 SYMBIAT INC	341 D	0.341	0.341	0
SBII	DTC	39710 Triparty Pledge	9675 COMMON	871504106 SYMBION INC/AZ	13450 D	13450	13450	0
SMBXQ	DTC	39710 Triparty Pledge	9676 COMMON	871512208 SYMBOLICS INC	300 D	0	0	0
	DTC	39710 Triparty Pledge	9678 COMMON	871559100 SYN-TREK INC	25000 D	0	0	0
SYCR	DTC	39710 Triparty Pledge	21430 COMMON	871578100 SYNCRONYS SOFTCORP	1000 D	0	0	0
SYQTQ	DTC	39710 Triparty Pledge	9694 COMMON	871660106 SYQUEST TECHNOLOGY INC	6100 D	0	0	0
SSAXQ	DTC	39710 Triparty Pledge	5324 COMMON	871839205 SYSTEM SOFTWARE ASSOC INC	1875 D	0	0	0
	DTC	39710 Triparty Pledge	9699 ADR	871896205 SYSTEMS CONNECTIONS GROUP PLC-ADR	150 D	0	0	0
SXCCF	DTC	39710 Triparty Pledge	540330 COMMON	871943106 SYMPLEX COMMUNICATIONS CORP	500 D	5	5	0
	DTC	39710 Triparty Pledge	9714 COMMON	872363106 TDX CORP	33000 D	8250	8250	0
TICN	DTC	39710 Triparty Pledge	9718 COMMON	872450200 T I C INDUSTRIES	11 D	0	0	0
TSLHQ	DTC	39710 Triparty Pledge	9736 COMMON	872918107 TSL HOLDINGS INC	1391127 D	0	0	0
TNS	DTC	39710 Triparty Pledge	2208262 COMMON	872960109 TNS INC	1070 D	22159.7	22159.7	0
TYCE	DTC	39710 Triparty Pledge	2037394 COMMON	873061105 TVC TELECOM INC	1200 D	1.2	1.2	0
TVCN	DTC	39710 Triparty Pledge	9740 COMMON	873063309 TV COMMUNICATIONS NETWORK	564 D	0.0564	0.0564	0
TGGP	DTC	39710 Triparty Pledge	2254355 COMMON	87377Q104 TAG GROUP INC/THE	810 D	0.081	0.081	0
TUII	DTC	39710 Triparty Pledge	9738 COMMON	873054209 TU INTERNATIONAL INC	300 D	0	0	0
	DTC	39710 Triparty Pledge	1494113 COMMON	874262108 TALISMAN MINES LTD	3000 D	0.009	0.009	0
	DTC	39710 Triparty Pledge	537646 PREFERRED	876628207 PATRIOT ENERGY CORP/HOUSTON TX 12% PERP CV PFD A	232128 D	0	0	0
TLAN	DTC	39710 Triparty Pledge	2588794 COMMON	874229107 TALENT ALLIANCE INC	1 D	0.1	0.1	0
TECHY	DTC	39710 Triparty Pledge	9789 COMMON	87873C104 TECHNOLOGY TRANSFER INC	1179 D	0	0	0
TECUA	DTC	39710 Triparty Pledge	12879 COMMON	878895200 TECUMSEH PRODUCTS CO-CL A	7654 D	211709.64	211709.64	0
	DTC	39710 Triparty Pledge	9798 COMMON	879002103 TEECO PROPERTIES -LP	3518 D	0	0	0
TEFN	DTC	39710 Triparty Pledge	9768 COMMON	878227107 TECFIN CORP	9000 D	0	0	0
TJOG	DTC	39710 Triparty Pledge	9799 COMMON	879078103 TEJAS OIL & GAS CO	25 D	0	0	0
	DTC	39710 Triparty Pledge	9811 ADR	87924Y105 UNKNOWN ISSUER PFD	7 D	140	140	0
THLC	DTC	39710 Triparty Pledge	25299 COMMON	87942L101 TELEHUBLINK CORP	35000 D	0	0	0
TGRPQ	DTC	39710 Triparty Pledge	9835 COMMON	879422103 TELEGROUP INC	15263 D	0	0	0
	DTC	39710 Triparty Pledge	9845 COMMON	879458107 TELEPHONICS OFFICE TECHNOLOGIES INC	150 D	0	0	0
	DTC	39710 Triparty Pledge	12591 COMMON	87959Y103 TELIGENT INC-CL A	380 D	0	0	0
	DTC	39710 Triparty Pledge	9851 COMMON	87960H107 TELICONICS INC	1974 D	0.1974	0.1974	0
TLLS	DTC	39710 Triparty Pledge	9853 COMMON	879681203 TELLUS INDUSTRIES INC	9 D	0.0009	0.0009	0
	DTC	39710 Triparty Pledge	9860 COMMON	879704104 TEMP STIK ORD	2000 D	0.2	0.2	0
	DTC	39710 Triparty Pledge	9865 COMMON	879908101 TELESPHERE	329507 D	8.237675	8.237675	0
TLTM	DTC	39710 Triparty Pledge	9870 COMMON	879925204 TELETIMER INTERNATIONAL INC	3 D	0	0	0
	DTC	39710 Triparty Pledge	9872 COMMON	880183108 TEMPLET INDUSTRIES INC	200 D	0	0	0
	DTC	39710 Triparty Pledge	2033840 MUNI	880459D74 TN HSG-RI-03-L32J	10000 D	9728.9	9728.9	0
	DTC	39710 Triparty Pledge	2210742 MUNI	880459R61 TN HSG RES INT-L7	25000 D	17104.75	17104.75	0
	DTC	39710 Triparty Pledge	1670322 MUNI	880459WL2 TN HSG-RESIDL-L13	20000 D	20000	20000	0
	DTC	39710 Triparty Pledge	9885 COMMON	880647102 TENNIS LADY INC	18056 D	0	0	0
TSSTQ	DTC	39710 Triparty Pledge	5526 COMMON	881612105 TESSERACT GROUP INC/THE	5000 D	0	0	0
TXAB	DTC	39710 Triparty Pledge	9909 COMMON	882147101 TEXAS AMERICAN BANCSHARES	200 D	0	0	0
TFTE	DTC	39710 Triparty Pledge	1068601 COMMON	883350100 FOURTEEN ELEVEN HOLDING CO	83 D	0	0	0
THEG	DTC	39710 Triparty Pledge	9925 COMMON	883353104 GROUP INC/THE	20993 D	0	0	0
	DTC	39710 Triparty Pledge	1226028 COMMON	883380107 THERATECH INC-NEV	1000 D	0	0	0
TTRIF	DTC	39710 Triparty Pledge	14147 COMMON	88360H101 THERMO TECH TECHNOLOGIES	5000 D	0	0	0
THPW	DTC	39710 Triparty Pledge	2439602 COMMON	885183103 THORIUM POWER LTD	100000 D	16500	16500	0

	DTC	39710 Triparty Pledge	911470 ADR	885197103 THORN PLC-SPONSORED ADR OLD	37 D	0	0	0
	DTC	39710 Triparty Pledge	2601922 COMMON	88575Q201 THREE SHADES FOR EVERYBODY INCNEW	1 D	0	0	0
TTGI	DTC	39710 Triparty Pledge	9953 COMMON	886042100 THUNDER GROUP INC/THE	4412 D	0	0	0
	DTC	39710 Triparty Pledge	10430 COMMON	92260R102 VENCOR INC	19700 D	188381.25	188381.25	0
VTR	DTC	39710 Triparty Pledge	6186 REIT	92276F100 VENTAS INC	4667 D	239230.42	239230.42	0
VHSIQ	DTC	39710 Triparty Pledge	537433 COMMON	92257K102 VELOCITYHSI INC	283 D	0	0	0
	DTC	39710 Triparty Pledge	912919 CBOND	92326YAD1 VENTURE HOLDINGS CO LLC 9.5% 07/01/05 B	3250000 D	325	325	0
	DTC	39710 Triparty Pledge	912920 CBOND	92326YAF6 VENTURE HOLDINGS CO LLC 11% 12/31/49	4700000 D	470	470	0
	DTC	39710 Triparty Pledge	1662941 WARRANT	92335X118 B WTS VERADO HLDGS INC PUR COM	36580 D	365.8	365.8	0
VRML	DTC	39710 Triparty Pledge	2562445 COMMON	92407M206 VERMILLION INC	48 D	51.84	51.84	0
VXTK	DTC	39710 Triparty Pledge	10452 COMMON	924905102 VERONEX TECHNOLOGIES INC	29 D	0	0	0
VTAIQ	DTC	39710 Triparty Pledge	10460 COMMON	925391104 VESTA INSURANCE GROUP INC	691 D	0.4146	0.4146	0
	DTC	39710 Triparty Pledge	10466 COMMON	925529208 VIATEL INC	4150 D	37.35	37.35	0
	DTC	39710 Triparty Pledge	24645 COMMON	92553M109 VIANET TECHNOLOGIES INC	870 D	0.087	0.087	0
VERE	DTC	39710 Triparty Pledge	10449 COMMON	923434203 VERIT INDUSTRIES	3400 D	0	0	0
VLEN	DTC	39710 Triparty Pledge	1494199 COMMON	926645102 VIENNA CORP	900 D	0	0	0
VIGN	DTC	39710 Triparty Pledge	2332398 COMMON	926734401 VIGNETTE CORPORATION	9552 D	121119.36	121119.36	0
VGZ	DTC	39710 Triparty Pledge	2483009 COMMON	927926303 VISTA GOLD CORP	1584 D	3267.7	3267.7	0
VIZG	DTC	39710 Triparty Pledge	13686 COMMON	92830S101 VISIONGLOBAL CORP	1000 D	0.1	0.1	0
VKSCW	DTC	39710 Triparty Pledge	2024815 WARRANT	92831R128 VISKASE COS INC -CW10	130 D	0.013	0.013	0
	DTC	39710 Triparty Pledge	76289 COMMON	92832C104 VISIONAMERICA INC	500 D	0.01	0.01	0
VFNX	DTC	39710 Triparty Pledge	1069349 COMMON	92861T101 VOICEFLASH NETWORKS INC	8000 D	0	0	0
VOL	DTC	39710 Triparty Pledge	6192 COMMON	928703107 VOLT INFO SCIENCES INC	28 D	302.96	302.96	0
	DTC	39710 Triparty Pledge	75986 PREFERRED	929248300 WHX CORP/OLD 3.75% PERP CV PFD B	1827 D	0	0	0
	DTC	39710 Triparty Pledge	1712170 COMMON	929248409 WHX CORPORATION NEW	133 D	0	0	0
WBC	DTC	39710 Triparty Pledge	2499152 COMMON	92927K102 WABCO HOLDINGS INC	25031 D	983217.68	983217.68	0
YORK	DTC	39710 Triparty Pledge	10969 COMMON	987048105 YORK RESEARCH CORP	1000 D	1	1	0
	DTC	39710 Triparty Pledge	18709 COMMON	987818101 YOUTHLINE USA INC	1200 D	0.0096	0.0096	0
	DTC	39710 Triparty Pledge	2422153 CBOND	92976WBA3 WACHOVIA CORP 5.7% 08/01/13 MTN	2000 D	1414.184	1414.184	0
YUKN	DTC	39710 Triparty Pledge	10791 COMMON	988478103 YUKON ENERGY CORP	3200 D	0.32	0.32	0
	DTC	39710 Triparty Pledge	10545 COMMON	930569991 WAHLCO ENVIRONMENTAL SYSTEMS ESCROW POSITIONS	100 D	0	0	0
ZANA	DTC	39710 Triparty Pledge	2588092 COMMON	989001102 ZANA ACQUISITION CO	100 D	200	200	0
	DTC	39710 Triparty Pledge	10551 COMMON	931804108 WALKER TELECOMMUNICATIONS CORP	850 D	0.024285	0.024285	0
ZANYQ	DTC	39710 Triparty Pledge	18708 COMMON	98906Q101 ZANY BRAINY INC	740 D	0.74	0.74	0
WLRNF	DTC	39710 Triparty Pledge	10554 COMMON	932900103 WALRON MINERALS CORPORATION	125 D	0	0	0
ZENT	DTC	39710 Triparty Pledge	10801 COMMON	989428107 ZENITEC CORP	500 D	0	0	0
	DTC	39710 Triparty Pledge	10557 COMMON	934390105 WARNACO GROUP INC-CL A	4000 D	0	0	0
ZIPR	DTC	39710 Triparty Pledge	2289345 COMMON	98974V107 ZIPREALTY INC	169 D	735.15	735.15	0
	DTC	39710 Triparty Pledge	540712 COMMON	938862109 WASHINGTON GROUP INTL	800 D	0.008	0.008	0
ZONMY	DTC	39710 Triparty Pledge	2555064 ADR	98977Q105 ZON MULTIMEDIA SERVICOS-ADR	53 D	400.468	400.468	0
ZYDT	DTC	39710 Triparty Pledge	656679 COMMON	98985Q105 ZYDANT CORP	10 D	0.001	0.001	0
	DTC	39710 Triparty Pledge	913659 COMMON	989875109 ZYTREX CORP	300 D	0	0	0
BMI	DTC	39710 Triparty Pledge	10819 COMMON	989905104 ZOE PRODUCTS ORD	1000 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	530096 COMMON	56525108 BADGER METER INC	3991 D	203620.82	203620.82	0
	DTC	39710 Triparty Pledge	23912 COMMON	13876107 ALCOHOL SENSORS INTERNATIONAL LTD	3350 D	0	0	0
AAOC	DTC	39710 Triparty Pledge	966 COMMON	23879109 AMERICAN ASIATIC OIL CORP	2000 D	0	0	0
WAVVF	DTC	39710 Triparty Pledge	22032 COMMON	944037100 WAVVE TELECOMMUNICATIONS INC	1000 D	0	0	0
	DTC	39710 Triparty Pledge	15179 COMMON	94769A101 WEBLINK WIRELESS INC CL A	20550 D	0	0	0
APC	DTC	39710 Triparty Pledge	1116 COMMON	32511107 ANADARKO PETROLEUM CORP	190662 D	11016450.36	11016450.36	0
	DTC	39710 Triparty Pledge	6228 COMMON	94845V103 WEBVAN GROUP INC	829933 D	0	0	0
WRTLQ	DTC	39710 Triparty Pledge	10586 COMMON	948774104 WEIRTON STEEL CORP	480 D	0.48	0.48	0
	DTC	39710 Triparty Pledge	1068607 COMMON	949515100 WELLINGTON COMMUNICATIONS INTERNATIONAL LTD	34 D	0	0	0
	DTC	39710 Triparty Pledge	2598549 PREFERRED	33301201 ANCHORAGE FINANCE SUB TRUST III 4.486% PERP PFD 144A 144* AUCT	108 D	945000	945000	0
WLAM	DTC	39710 Triparty Pledge	10592 COMMON	949900104 WELLS AMERICAN CORP	30320 D	0	0	0
WELS	DTC	39710 Triparty Pledge	10593 COMMON	950246108 WELLSTEAD INDUSTRIES INC	19120 D	1.912	1.912	0
ALOG	DTC	39710 Triparty Pledge	7958 COMMON	32657207 ANALOGIC CORP	4575 D	305152.5	305152.5	0
WBEL	DTC	39710 Triparty Pledge	1225938 COMMON	957785207 WESTERN BELL COMMUNICATIONS	1112 D	0.110088	0.110088	0
WCWEF	DTC	39710 Triparty Pledge	10609 COMMON	957918105 WESTERN CANADA BEVERAGE CORP	1600 D	688	688	0
WEUM	DTC	39710 Triparty Pledge	10631 COMMON	959835109 WESTERN UNITED MINES INC	400 D	0	0	0
WTH	DTC	39710 Triparty Pledge	10639 COMMON	960838100 WESTMORE INTERNATIONAL INC	4900 D	0	0	0
WSPTQ	DTC	39710 Triparty Pledge	6202 COMMON	961238102 WESTPOINT STEVENS INC	1000 D	1	1	0
WLWD	DTC	39710 Triparty Pledge	1338158 COMMON	963341102 WHIRLWIND MARKETING INC	14645 D	14.645	14.645	0
WRVR	DTC	39710 Triparty Pledge	10650 COMMON	964470108 WHITE RIVER PETROLEUM CORP	4 D	0	0	0
WTHL	DTC	39710 Triparty Pledge	10654 COMMON	965042104 WHITEHALL ENTERPRISES INC	14000 D	0	0	0

WLL	DTC	39710	Triparty Pledge	2043251	COMMON	966387102	WHITING PETROLEUM CORP	23125	D	1829418.75	1829418.75	0
WBRE	DTC	39710	Triparty Pledge	2534788	COMMON	968077206	WILD BRUSH ENERGY INC	1	D	0.2	0.2	0
BLT	DTC	39710	Triparty Pledge	5869	COMMON	95180105	BLOUNT INTERNATIONAL INC	5719	D	72230.97	72230.97	0
WXGBA	DTC	39710	Triparty Pledge	666729	COMMON	969219203	WILLCOX & GIBBS INC-A	689	D	0	0	0
	DTC	39710	Triparty Pledge	1391242	CBOND	9692199C0	WILLCOX & GIBBS OMC ST SUB NT SER-B ESCROW 12.25% 12/15/03	220000	D	0.0594	0.0594	0
	DTC	39710	Triparty Pledge	1907104	CBOND	96944559A4	WILLIAMS COMMUNICATIONS GROUP -ESCROW- 10/01/07	180000	D	0.0198	0.0198	0
	DTC	39710	Triparty Pledge	799565	CBOND	96944559B2	WILLIAMS COMMUNICATIONS GROUP INC 10.875% 10/01/09 FLT	60000	D	0	0	0
BDYT	DTC	39710	Triparty Pledge	2456472	COMMON	97000103	BODYTEL SCIENTIFIC INC	217391	D	52173.84	52173.84	0
BTE	DTC	39710	Triparty Pledge	2517291	???	73176109	BAYTEX ENERGY TRUST-UNITS	1242	D	33136.56	33136.56	0
	DTC	39710	Triparty Pledge	2468456	PREFERRED	92508209	BLACKROCK PREFERRED AND EQUITY ADVANTAGE TRUST 5.813% PERP PFD T7 AUCT	1	D	100	100	0
	DTC	39710	Triparty Pledge	10683	COMMON	973606106	WINDSOR HOLDING CORP	350	D	0.01015	0.01015	0
WETSQ	DTC	39710	Triparty Pledge	10690	COMMON	974282105	WINN ENTERPRISES-CL B SBI	50	D	0	0	0
	DTC	39710	Triparty Pledge	10691	COMMON	974282303	WINN ENTERPRISES-CL A	25	D	0	0	0
BTUI	DTC	39710	Triparty Pledge	23231	COMMON	56032105	BTU INTERNATIONAL INC	1426	D	13561.26	13561.26	0
ARTW	DTC	39710	Triparty Pledge	862113	COMMON	43168103	ARTS-WAY MANUFACTURING CO	1557	D	15476.58	15476.58	0
WCRC	DTC	39710	Triparty Pledge	1225980	COMMON	974900102	WINNERS CIRCLE MANAGEMENT IN	200	D	0.0034	0.0034	0
ALG	DTC	39710	Triparty Pledge	16856	COMMON	11311107	ALAMO GROUP INC	643	D	11490.41	11490.41	0
WSLT	DTC	39710	Triparty Pledge	10692	COMMON	975460106	WINSLOW TECHNOLOGY INC	340	D	0.034	0.034	0
	DTC	39710	Triparty Pledge	677612	CBOND	975515AX5	WINSTAR COMMUNICATIONS INC 12.75% 04/15/10	44000	D	1749.71148	1749.71148	0
SLA	DTC	39710	Triparty Pledge	77382	CEF	29570108	AMERICAN SELECT PORTFOLIO	1101	D	11285.25	11285.25	0
	DTC	39710	Triparty Pledge	10694	COMMON	975515875	WINSTAR COMM 7 PREF	21450	D	50131.4385	50131.4385	0
	DTC	39710	Triparty Pledge	2411976	PREFERRED	17175209	ALLEGHANY CORP 5.75% 06/15/09 CV PFD	30	D	11410.89	11410.89	0
BRGY	DTC	39710	Triparty Pledge	17689	ADR	55434203	BG GROUP PLC-SPON ADR	82	D	8453.052	8453.052	0
AGLT	DTC	39710	Triparty Pledge	2523763	COMMON	34625103	CYBERSENSOR INTERNATIONAL INC	2500	D	5450	5450	0
ARTW	DTC	39710	Triparty Pledge	2581471	COMMON	978842102	WOODBIDGE HOLDINGS CORP	821	D	574.7	574.7	0
WCBK	DTC	39710	Triparty Pledge	10714	COMMON	981386105	WORKINGMENS CO-OP BANK	2	D	0	0	0
ANZBY	DTC	39710	Triparty Pledge	18759	ADR	52528304	AUST & NZ BNKG GRP-SPON ADR	251	D	3664.851	3664.851	0
WAXS	DTC	39710	Triparty Pledge	5373	COMMON	98141A101	WORLD ACCESS INC	182	D	0.182	0.182	0
WOWW	DTC	39710	Triparty Pledge	18816	COMMON	981430101	WORLD CALLNET INC	1500	D	0	0	0
	DTC	39710	Triparty Pledge	2391332	PREFERRED	55189203	BAC CAPITAL TRUST X 6.25% 03/29/55 PFD B	145	D	2772.4	2772.4	0
WOWP	DTC	39710	Triparty Pledge	10729	COMMON	981537103	WORLD WIDE PATENTS LIMITED	500	D	0.05	0.05	0
	DTC	39710	Triparty Pledge	10733	COMMON	98155T103	WORLDWIDE COLLECTIONS FUND INC	10200	D	0	0	0
	DTC	39710	Triparty Pledge	187642	COMMON	98157D106	WORLDCOM INC-GA NEW WORLDCOM GROUP COM	477501	D	0	0	0
	DTC	39710	Triparty Pledge	10735	COMMON	981588403	WORLDWIDE FOREST PRODUCTS INC NEW	532	D	0	0	0
WWWX	DTC	39710	Triparty Pledge	17133	COMMON	981604101	WORLDWIDE WEB NETWORK CORP	200	D	0.8	0.8	0
ATLO	DTC	39710	Triparty Pledge	1020370	COMMON	31001100	AMES NATIONAL CORP	54	D	1495.8	1495.8	0
	DTC	39710	Triparty Pledge	381086	PREFERRED	53484705	AVALONBAY COMMUNITIES INC 8.7% PERP PFD H	87	D	2187.18	2187.18	0
	DTC	39710	Triparty Pledge	10742	COMMON	981902109	WORLDS OF WONDER INC	78	D	0	0	0
	DTC	39710	Triparty Pledge	1392722	PREFERRED	55188205	BAC CAPITAL TRUST IV 7% 02/01/32 PFD	79	D	1640.04	1640.04	0
BHBC	DTC	39710	Triparty Pledge	2265418	COMMON	87866109	BEVERLY HILLS BANCORP INC	1225	D	1653.75	1653.75	0
ARKR	DTC	39710	Triparty Pledge	862052	COMMON	40712101	ARK RESTAURANTS CORP	72	D	1550.88	1550.88	0
AMY	DTC	39710	Triparty Pledge	2208416	REIT	32158107	AMREIT-CL A	196	D	1372	1372	0
BRN	DTC	39710	Triparty Pledge	21738	COMMON	68221100	BARNWELL INDUSTRIES INC	117	D	1222.65	1222.65	0
BAA	DTC	39710	Triparty Pledge	2321954	COMMON	66800103	BANRO CORPORATION	458	D	1094.62	1094.62	0
XCLT	DTC	39710	Triparty Pledge	22411	COMMON	983701103	XCL LTD	1666	D	0	0	0
AMPXQ	DTC	39710	Triparty Pledge	2025438	COMMON	32092306	AMPEX CORP-CLASS A	2400	D	48	48	0
	DTC	39710	Triparty Pledge	666466	COMMON	983764101	XO COMMUNICATIONS INC	92	D	0	0	0
BERK	DTC	39710	Triparty Pledge	2225712	COMMON	84597202	BERKSHIRE BANCORP INC	60	D	415.8	415.8	0
	DTC	39710	Triparty Pledge	666758	PREFERRED	983764408	XO COMMUNICATIONS INC/OLD 14% 02/01/09 PFD	30023	D	300.23	300.23	0
BBGI	DTC	39710	Triparty Pledge	25190	COMMON	74014101	BEASLEY BROADCAST GRP INC -A	156	D	535.08	535.08	0
BASFY	DTC	39710	Triparty Pledge	16730	ADR	55262505	BASF AG	4	D	202.216	202.216	0
BMJ	DTC	39710	Triparty Pledge	2361550	COMMON	90881103	BIRKS & MAYORS INC	87	D	174	174	0
	DTC	39710	Triparty Pledge	2500176	PREFERRED	44103406	ASHFORD HOSPITALITY TRUST INC 8.45% PERP PFD D	13	D	163.566	163.566	0
XONI	DTC	39710	Triparty Pledge	706961	COMMON	984126102	XONICS INC -CL A	1265	D	0	0	0
BAYRY	DTC	39710	Triparty Pledge	17648	ADR	72730302	BAYER AG-SPONSORED ADR	2	D	165.68	165.68	0
AIOD	DTC	39710	Triparty Pledge	183357	COMMON	37613106	APOLLO INTL OF DELAWARE INC	20000	D	120	120	0
ASPE	DTC	39710	Triparty Pledge	78373	COMMON	45354107	ASPEON INC	4075	D	28.525	28.525	0
YGRP	DTC	39710	Triparty Pledge	10770	COMMON	984190108	Y & A GROUP INC	18450	D	0	0	0
ADAT	DTC	39710	Triparty Pledge	964620	COMMON	52666104	AUTHENTICDATE HOLDING CORP	52	D	27.0348	27.0348	0
BLUE	DTC	39710	Triparty Pledge	2331058	COMMON	95602108	BLUE HOLDINGS INC	55	D	11	11	0
BBCZ	DTC	39710	Triparty Pledge	2246249	COMMON	96892104	BODISEN BIOTECH INC	34	D	6.8	6.8	0
	DTC	39710	Triparty Pledge	11616	PREFERRED	87509303	BETHLEHEM STEEL CORP 5% PERP CV PFD	1000	D	0	0	0
BEVT	DTC	39710	Triparty Pledge	1479	COMMON	87822409	BEV-TYME INC	3614	D	0.3614	0.3614	0
	DTC	39710	Triparty Pledge	1068610	COMMON	984872101	YARDIS CORP	5400	D	0	0	0

ATCO	DTC	39710	Triparty Pledge	19034	COMMON	30145205	AMERICAN TECHNOLOGY CORP/DEL	4	D	2.64	2.64	0
ALLP	DTC	39710	Triparty Pledge	1333933	COMMON	18773309	ALLIANCE PHARMACEUTICAL CP	138	D	1.932	1.932	0
YESS	DTC	39710	Triparty Pledge	20688	COMMON	985834100	YES! ENTERTAINMENT INC	1500	D	0.45	0.45	0
	DTC	39710	Triparty Pledge	22672	COMMON	29654308	AMERICAN SKIING CO DEL	100	D	0	0	0
BSYN	DTC	39710	Triparty Pledge	1514	COMMON	90917105	BIOSYNERGY INC	1100	D	0	0	0
	DTC	39710	Triparty Pledge	2268703	COMMON	40362105	ARIES RESOURCE CORP	39	D	0.741797	0.741797	0
	DTC	39710	Triparty Pledge	2524617	COMMON	31724107	AMOROCORP INC	2	D	0	0	0
BGUE	DTC	39710	Triparty Pledge	2413369	COMMON	97305106	BOGUE INTERNATIONAL INC	3	D	0.038899	0.038899	0
ALK	DTC	39710	Triparty Pledge	853	COMMON	11659109	ALASKA AIR GROUP INC	13009	D	283336.02	283336.02	0
AKOI	DTC	39710	Triparty Pledge	858	COMMON	11752102	ALASKA OIL & MINERAL INC	50	D	0	0	0
	DTC	39710	Triparty Pledge	1169355	COMMON	14626105	ALEX HAMILTON I	27	D	0	0	0
ALGD	DTC	39710	Triparty Pledge	876	COMMON	15867104	ALGOREX CORP	34502	D	0	0	0
	DTC	39710	Triparty Pledge	896	COMMON	18565101	ALLIANCE COMMUNICATIONS GROUP INC	1100	D	0	0	0
AOI	DTC	39710	Triparty Pledge	2323815	COMMON	18772103	ALLIANCE ONE INTERNATIONAL	17672	D	75459.44	75459.44	0
	DTC	39710	Triparty Pledge	1494137	COMMON	88630G107	TIANRONG MEDICAL GROUP INC	1000	D	0.01	0.01	0
ALCP	DTC	39710	Triparty Pledge	916	COMMON	18836106	ALLICO CORPORATION	71428	D	7.1428	7.1428	0
TIPS	DTC	39710	Triparty Pledge	17490	COMMON	886307107	TIANRONG INTERNET PRODUCTS	3200	D	0	0	0
AAXN	DTC	39710	Triparty Pledge	917	COMMON	18859108	ALLIED ARTISTS INDS INC	8535	D	0	0	0
	DTC	39710	Triparty Pledge	4385	ADR	22069306	ALTOS HORNOS DE VIZCAYA SA	1000	D	0.01	0.01	0
TITN	DTC	39710	Triparty Pledge	2530290	COMMON	88830R101	TITAN MACHINERY INC	1223	D	28459.21	28459.21	0
AUSB	DTC	39710	Triparty Pledge	942	COMMON	22145106	ALTUS BANK FSB	101298	D	5.0649	5.0649	0
AWC	DTC	39710	Triparty Pledge	1888032	ADR	22205108	ALUMINA LTD-SPONSORED ADR	11591	D	132137.4	132137.4	0
	DTC	39710	Triparty Pledge	539330	COMMON	23113103	AMASYS ORD	295	D	0	0	0
TAPLQ	DTC	39710	Triparty Pledge	20226	COMMON	890910102	TOPS APPLIANCE CITY INC	1000	D	0.01	0.01	0
AMBE	DTC	39710	Triparty Pledge	952	COMMON	23184203	AMBER RESOURCES CO	10378	D	1.0378	1.0378	0
ABRS	DTC	39710	Triparty Pledge	954	COMMON	23187107	AMBERS STORES INC	72000	D	7.2	7.2	0
	DTC	39710	Triparty Pledge	1867275	WARRANT	24490153	WTS AMERICAN BANKNOTE CORP EQUITY OPTIONS \$7.50 TARGET EXPIRATION PENDING	2	D	0	0	0
TAPP	DTC	39710	Triparty Pledge	10002	COMMON	891495103	TOTAL ASSETS PROTECTION INC	41285	D	0	0	0
ACCN	DTC	39710	Triparty Pledge	980	COMMON	24898108	AMERICAN CAPITAL CORP	24100	D	0	0	0
	DTC	39710	Triparty Pledge	1443919	COMMON	891539108	TOUCH AMERICA HOLDINGS INC	3800	D	0	0	0
AICH	DTC	39710	Triparty Pledge	983	COMMON	25011107	AMER CAP HOLDING CORP/NEV	1000	D	0	0	0
ACPX	DTC	39710	Triparty Pledge	989	COMMON	25207309	AMERICAN COMPLEX CARE INC	90800	D	9.08	9.08	0
AMKKQ	DTC	39710	Triparty Pledge	995	COMMON	25242207	AMERICAN CONTL CORP	199	D	0	0	0
TOUR	DTC	39710	Triparty Pledge	648206	COMMON	89155B101	TOUR CFG INC	20000	D	2	2	0
AMGC	DTC	39710	Triparty Pledge	860729	COMMON	25227208	AMER CONSOLIDATED GROWTH CRP	200	D	0.02	0.02	0
AFG	DTC	39710	Triparty Pledge	4220	COMMON	25932104	AMERICAN FINANCIAL GROUP INC	9382	D	300224	300224	0
	DTC	39710	Triparty Pledge	181220	COMMON	26038307	AMERICAN FILM TECHNOLOGIES INC NEW	500	D	0	0	0
	DTC	39710	Triparty Pledge	10024	COMMON	892682204	TRADITIONAL INDS	75370	D	0.15074	0.15074	0
AM	DTC	39710	Triparty Pledge	6289	COMMON	26375105	AMERICAN GREETINGS CORP-CL A	6191	D	110633.17	110633.17	0
	DTC	39710	Triparty Pledge	10026	COMMON	892781105	TRAILBLAZER OIL & GAS INC	5855	D	5.855	5.855	0
AMHL	DTC	39710	Triparty Pledge	1017	COMMON	26497206	AMERICAN HELIOTHERMAL CORP	1307	D	0	0	0
	DTC	39710	Triparty Pledge	1019	WARRANT	26632117	RTS AMERICAN HOME SHIELD CORP (CONTINGENT PMT RTS) EXP PEND RIGHTS	300	D	0	0	0
	DTC	39710	Triparty Pledge	10035	PREFERRED	893349803	TRANS WORLD AIRLINES INC 0.05% PERP PFD	10	D	0.02	0.02	0
AIIC	DTC	39710	Triparty Pledge	1024	COMMON	26863100	AMERICAN INTEGRITY CORP	147131	D	0	0	0
ANUC	DTC	39710	Triparty Pledge	1042	COMMON	28663102	AMERICAN NUCLEAR CORP	300	D	0	0	0
	DTC	39710	Triparty Pledge	1043	COMMON	28780500	AMERICAN PACESETTER NEW	4400	D	0.0088	0.0088	0
TLCC	DTC	39710	Triparty Pledge	1226167	COMMON	893636100	TRANSDERM LABORATORIES CORP	50	D	0	0	0
	DTC	39710	Triparty Pledge	12653	COMMON	28816106	AMERICAN PAD & PAPER CO NEW	400	D	0	0	0
	DTC	39710	Triparty Pledge	1045	COMMON	28826105	AMERICAN PAIN & STRESS INC	1000	D	0.01	0.01	0
APEC	DTC	39710	Triparty Pledge	1048	COMMON	28856102	AMERICAN PET CO	60	D	0	0	0
	DTC	39710	Triparty Pledge	18265	COMMON	89376P103	TRANSMEDIA ASIA PACIFIC INC	4700	D	0	0	0
APHS	DTC	39710	Triparty Pledge	1056	COMMON	29068103	AMERICAN POWERHOUSE INC	2000	D	2	2	0
ASVK	DTC	39710	Triparty Pledge	1062	COMMON	29404100	AMERICAN SAVINGS BANK/NY	95000	D	0	0	0
TEQT	DTC	39710	Triparty Pledge	18648	COMMON	893881102	TRANSPORTATION EQUITIES NV	43	D	0.0043	0.0043	0
	DTC	39710	Triparty Pledge	184602	COMMON	893895201	TRANSTEXAS GAS CORP CL A	45	D	0	0	0
	DTC	39710	Triparty Pledge	1069	COMMON	29901204	AMERICAN SPORTS ADVISORS INC NEW	1600	D	0.0096	0.0096	0
TXCC	DTC	39710	Triparty Pledge	4954	COMMON	894065101	TRANSWITCH CORP	3248	D	1981.28	1981.28	0
AVOT	DTC	39710	Triparty Pledge	1082	COMMON	30379101	AMERICAN VIDEO TELECONFERENCE	200	D	3	3	0
AWK	DTC	39710	Triparty Pledge	2574985	COMMON	30420103	AMERICAN WATER WORKS CO INC	46	D	920	920	0
	DTC	39710	Triparty Pledge	183397	COMMON	894688100	TREESOURCE INDUSTRIES INC	10000	D	0.01	0.01	0
	DTC	39710	Triparty Pledge	5018	COMMON	30789507	AMES DEPT STORES INC	457	D	0	0	0
TSSP	DTC	39710	Triparty Pledge	2409989	COMMON	89486N105	COMPUTER COMMUNICATIONS INC	1	D	0	0	0
	DTC	39710	Triparty Pledge	1108	COMMON	31822109	AMOSKEAG BK SHS	135574	D	0	0	0
	DTC	39710	Triparty Pledge	1068602	COMMON	89556L104	TRI D AUTOMOTIVE LTD	170	D	0	0	0

	DTC	39710 Triparty Pledge	537931 COMMON	31909203 AMRESKO INC NEW	80 D	0	0	0
TNAVQ	DTC	39710 Triparty Pledge	75976 COMMON	89557H102 TRI-NATIONAL DEVELOPMENT CRP	1000 D	0	0	0
AXR	DTC	39710 Triparty Pledge	25456 COMMON	32159105 AMREP CORP	386 D	19319.3	19319.3	0
	DTC	39710 Triparty Pledge	20681 COMMON	896121100 TRICORD SYSTEMS INC	50774 D	0	0	0
TGMR	DTC	39710 Triparty Pledge	2518413 COMMON	89732M109 TROY GOLD & MINERAL CORP	60 D	0.006	0.006	0
TSMX	DTC	39710 Triparty Pledge	181991 COMMON	896925203 TRISM INC	2203 D	0	0	0
TFCYQ	DTC	39710 Triparty Pledge	2299765 COMMON	90130C305 21ST CENTURY TECHNOLOGIES	2585 D	0	0	0
TCECF	DTC	39710 Triparty Pledge	10128 COMMON	901200105 20TH CENTURY ENERGY CORP	100 D	0.01	0.01	0
TWIC	DTC	39710 Triparty Pledge	185696 COMMON	90206R103 2-INFINITY INC	40610 D	4.061	4.061	0
	DTC	39710 Triparty Pledge	10138 COMMON	901769109 TWIND ENERGY ORD	5000 D	0	0	0
TWTV	DTC	39710 Triparty Pledge	1649862 COMMON	90211N105 TWO WAY TV INC	10341 D	0	0	0
	DTC	39710 Triparty Pledge	10139 COMMON	902068105 TWO PESOS INC	182160 D	7.2864	7.2864	0
UDCS	DTC	39710 Triparty Pledge	10149 COMMON	902646108 UDC HOMES INC	43331 D	0	0	0
TNDRF	DTC	39710 Triparty Pledge	2552804 COMMON	899729107 TUNDRA GOLD MINES	5000 D	0	0	0
	DTC	39710 Triparty Pledge	10110 COMMON	897124103 TROUND INTERNATIONAL INC	1000 D	0	0	0
TONI	DTC	39710 Triparty Pledge	10104 COMMON	896916103 TRIONICS INC	1000 D	0	0	0
USCLQ	DTC	39710 Triparty Pledge	10161 COMMON	902928100 USA CLASSIC INC	119156 D	11.9156	11.9156	0
	DTC	39710 Triparty Pledge	10165 COMMON	90329A102 USA BANCORP INC	49200 D	0	0	0
USITQ	DTC	39710 Triparty Pledge	4456 COMMON	90334M109 US INTERACTIVE INC	7400 D	7.4	7.4	0
	DTC	39710 Triparty Pledge	23807 COMMON	90336N204 USN COMMUNICATIONS INC	100 D	0	0	0
USWCQ	DTC	39710 Triparty Pledge	15176 COMMON	90339C106 US WIRELESS CORP	5000 D	0	0	0
ULSC	DTC	39710 Triparty Pledge	10187 COMMON	904011103 ULTRASCIENCES INC	100 D	0	0	0
UMEM	DTC	39710 Triparty Pledge	181688 COMMON	904202108 UMEMBER.COM INC	288 D	0.036	0.036	0
UMAR	DTC	39710 Triparty Pledge	23811 COMMON	904788106 UNIMAR CO-INDONESIAN PRT UTS	500 D	0	0	0
UTCICQ	DTC	39710 Triparty Pledge	24632 COMMON	909163107 UNIROYAL TECHNOLOGY CORP	22000 D	110	110	0
	DTC	39710 Triparty Pledge	11206 CBOND	909870AC1 UNITED COS FINANCIAL CORP 8.375% 07/01/05	7760000 D	776	776	0
UDIV	DTC	39710 Triparty Pledge	10219 COMMON	910190107 UNITED DIVERSIFIED CORP	100 D	0	0	0
UDVO	DTC	39710 Triparty Pledge	1068603 COMMON	910202100 UNITED DUVEX OIL & MINERALS	25 D	0	0	0
UESSQ	DTC	39710 Triparty Pledge	10222 COMMON	910204106 UNITED EDUCATION & SOFTWARE	2314 D	0	0	0
UFGI	DTC	39710 Triparty Pledge	10225 COMMON	910324102 UNITED FINANCIAL GROUP (DEL)	67 D	0	0	0
UKENF	DTC	39710 Triparty Pledge	1493615 COMMON	910756105 UNITED KENO HILL MINES LTD	750 D	0	0	0
	DTC	39710 Triparty Pledge	10236 PREFERRED	910858307 UNITED MERCHANTS & MANUFACTURERS INC 10% PERP PFD 1	18909 D	0	0	0
	DTC	39710 Triparty Pledge	10237 COMMON	910858406 UNITED MERCHANTS & MANUFACTURERS INC (NEW)	1192780 D	0	0	0
	DTC	39710 Triparty Pledge	1169525 COMMON	91136P100 UNITED RENT-ALL INCORPORATED	1336 D	0	0	0
	DTC	39710 Triparty Pledge	17345 CBONDCNV	912325AD9 U S OFFICE PRODUCTS CO CONV SUB NOTE 5.5% 05/15/03 CV	15000 D	0.01005	0.01005	0
	DTC	39710 Triparty Pledge	4457 COMMON	912325305 US OFFICE PRODUCTS CO-NEW (RESTRICTED)	9630 D	0	0	0
	DTC	39710 Triparty Pledge	77706 COMMON	91272D309 U S TECHNOLOGIES INC NEW	1000 D	0.1	0.1	0
	DTC	39710 Triparty Pledge	21049 USTRES	912833CW8 UST 0% 08/15/09	1000 D	988.125	988.125	0
	DTC	39710 Triparty Pledge	657271 COMMON	912899408 U S WIRELESS DATA INC CL A NEW	2868 D	0	0	0
	DTC	39710 Triparty Pledge	10343 COMMON	913298105 UNITY HEALTHCARE HOLDING CO INC	84800 D	0	0	0
UVV	DTC	39710 Triparty Pledge	10350 COMMON	913456109 UNIVERSAL CORP/VA	4289 D	221097.95	221097.95	0
USXP	DTC	39710 Triparty Pledge	77205 COMMON	91349P103 UNIVERSAL EXPRESS INC	200000 D	0	0	0
UMYCV	DTC	39710 Triparty Pledge	2216122 COMMON	913756300 UNIVERSAL MONEY CENTERS-W/I	9375 D	0	0	0
	DTC	39710 Triparty Pledge	801611 CBONDCNV	913839AA4 UNIVERSAL STANDARD HEALTHCARE INC 8.25% 02/01/06 CV	180000 D	0.0594	0.0594	0
	DTC	39710 Triparty Pledge	10366 COMMON	914101100 UNIVERSITY BANK N.A. NEWTON MASS	99686 D	0	0	0
UDMC	DTC	39710 Triparty Pledge	10375 COMMON	915431308 UPLAND MINERALS & CHEMS CORP	1 D	0	0	0
UTEC	DTC	39710 Triparty Pledge	10380 COMMON	917246209 URETHANE TECHNOLOGIES INC	300 D	0.03	0.03	0
USIXQ	DTC	39710 Triparty Pledge	6888 COMMON	917311805 USINTERNETWORKING INC	13088 D	0	0	0
VSMMF	DTC	39710 Triparty Pledge	2531560 COMMON	917919102 VSM MEDTECH LTD	15000 D	0.015	0.015	0
UTSI	DTC	39710 Triparty Pledge	78747 COMMON	918076100 UTSTARCOM INC	25248 D	86095.68	86095.68	0
VTNO	DTC	39710 Triparty Pledge	10387 COMMON	918346107 VTN CORP	27500 D	2.75	2.75	0
	DTC	39710 Triparty Pledge	10403 COMMON	919720102 VALLEY INDUSTRIES INC	113900 D	0	0	0
VLMI	DTC	39710 Triparty Pledge	10404 COMMON	919902106 VALUE MERCHANTS INC	1 D	0	0	0
VLST	DTC	39710 Triparty Pledge	77708 COMMON	919910109 VALUESTAR CORP	5000 D	0	0	0
VUSAQ	DTC	39710 Triparty Pledge	5776 COMMON	92038N102 VALUE AMERICA INC	5500 D	0	0	0
VACI	DTC	39710 Triparty Pledge	10406 COMMON	920383106 VALUE ADDED COMMUNICATIONS	196175 D	19.6175	19.6175	0
	DTC	39710 Triparty Pledge	10408 COMMON	92047F108 VALUE TRADING ORD	28751 D	0	0	0
VGDAQ	DTC	39710 Triparty Pledge	1659243 COMMON	92201B307 VANGUARD AIRLINES INC	160 D	0.016	0.016	0
VARI	DTC	39710 Triparty Pledge	6184 COMMON	922206107 VARIAN INC	3259 D	150305.08	150305.08	0
	DTC	39710 Triparty Pledge	10427 COMMON	922392105 VECTOR AUTOMATION INC	300 D	0	0	0
AGLE	DTC	39710 Triparty Pledge	1122 COMMON	34622100 ANGEL ENTERTAINMENT INC	1000 D	0	0	0
	DTC	39710 Triparty Pledge	1813582 COMMON	36005981 ESCROW ANNIES HOMEGROWN INC	3 D	0.009999	0.009999	0
	DTC	39710 Triparty Pledge	1134 COMMON	36730109 ANTEX ORD	1600 D	0.0096	0.0096	0
	DTC	39710 Triparty Pledge	861918 COMMON	37905106 APPLIED COATING INTL INC	5000 D	500	500	0

APPG	DTC	39710	Triparty Pledge	1151	COMMON	37928108	APPIAN TECHNOLOGY INC	200	D	0	0	0
ADEV	DTC	39710	Triparty Pledge	1155	COMMON	38177200	APPLIED DEVICES CORP	100	D	0	0	0
AQCR	DTC	39710	Triparty Pledge	76791	COMMON	38373304	AQUA CARE SYSTEMS INC	50	D	0.05	0.05	0
ARAC	DTC	39710	Triparty Pledge	1171	COMMON	38492104	ARACCA PETROLEUM CORP	500	D	0	0	0
AQUC	DTC	39710	Triparty Pledge	1173	COMMON	38903100	AQUACULTURE PRODUCTION TECH	3500	D	0	0	0
AHCD	DTC	39710	Triparty Pledge	332267	COMMON	39574108	ARCHIVALCD INC	95	D	0.009975	0.009975	0
AGUS	DTC	39710	Triparty Pledge	537954	COMMON	40249104	ARGUS INC	12	D	0	0	0
	DTC	39710	Triparty Pledge	1187	COMMON	40329104	ARI-MEX OIL & EXPLORATION INC	2000	D	0.01	0.01	0
ARIL	DTC	39710	Triparty Pledge	1190	COMMON	40394108	ARIL GROUP INC	184912	D	0	0	0
AISIQ	DTC	39710	Triparty Pledge	76792	COMMON	40401101	ARIS INDUSTRIES INC	10	D	0.01	0.01	0
AVCMF	DTC	39710	Triparty Pledge	2591864	COMMON	40901100	ARIVACA SILVER MINES LTD	800	D	0	0	0
APB	DTC	39710	Triparty Pledge	1220	CEF	44901106	ASIA PACIFIC FUND INC	65	D	1008.15	1008.15	0
AZPN	DTC	39710	Triparty Pledge	5613	COMMON	45327103	ASPEN TECHNOLOGY INC	500	D	6325	6325	0
	DTC	39710	Triparty Pledge	4190	COMMON	45919107	AT HOME CORP SERIES A USD0.01	945552	D	0	0	0
ASFZ	DTC	39710	Triparty Pledge	184738	COMMON	46008207	ASSOCIATES FIRST CAPITAL-RVO	300	D	0	0	0
ATLF	DTC	39710	Triparty Pledge	1247	COMMON	48535108	ATLANTIC FINANCIAL FEDERAL	2000	D	0.01	0.01	0
	DTC	39710	Triparty Pledge	1249	COMMON	48553200	ATLANTIC GROUP INC NEW	2	D	0	0	0
	DTC	39710	Triparty Pledge	1250	COMMON	48591101	ATLANTIC IMPROVEMENT CORP	851	D	0.010212	0.010212	0
	DTC	39710	Triparty Pledge	1251	PREFERED	48591200	ATLANTIC IMP CORP \$6.50 JR PFD PFD	10	D	0.001	0.001	0
ATSE	DTC	39710	Triparty Pledge	1169343	COMMON	49305105	ATLAS ENGINEERING CO	14267	D	0	0	0
	DTC	39710	Triparty Pledge	1265	COMMON	49901309	ATRATECH INC NEW	13000	D	0	0	0
AHWYQ	DTC	39710	Triparty Pledge	4346	COMMON	50740109	AUDIOHIGHWAY.COM	100	D	0	0	0
	DTC	39710	Triparty Pledge	21982	CEF	52587102	AUSTRIA FUND INC	1000	D	9500	9500	0
	DTC	39710	Triparty Pledge	1309	COMMON	54308101	AVON RENT A CAR & TRUCK CORP	5800	D	0	0	0
BONSQ	DTC	39710	Triparty Pledge	180024	COMMON	55950109	BMJ MEDICAL MANAGEMENT INC	2000	D	0	0	0
	DTC	39710	Triparty Pledge	862977	COMMON	57620106	BALA REALTY INC	1000	D	0.01	0.01	0
	DTC	39710	Triparty Pledge	2580802	PREFERED	60505765	BANK OF AMERICA CORP 8.2% PERP PFD	11450	D	274800	274800	0
BKNEO	DTC	39710	Triparty Pledge	1362	COMMON	63840102	BANK OF NEW ENGLAND CORP	600	D	0	0	0
	DTC	39710	Triparty Pledge	796012	WARRANT	65416117	BANK UNITED CORP RIGHTS	100800	D	1.008	1.008	0
BTNI	DTC	39710	Triparty Pledge	1398	COMMON	69567204	BARTON INDUSTRIES INC NEW	1	D	0.000088	0.000088	0
BASL	DTC	39710	Triparty Pledge	863920	COMMON	70005103	BASIC LEASING CORP	18024	D	0	0	0
BXCP	DTC	39710	Triparty Pledge	1406	COMMON	70121207	BASIX CORP	205	D	0	0	0
	DTC	39710	Triparty Pledge	2222217	COMMON	73309999	BE INC ESCROW CUSIP	500	D	0	0	0
BCATF	DTC	39710	Triparty Pledge	179491	COMMON	73846107	BEARCAT EXPLORATIONS LTD	111500	D	11.15	11.15	0
BSBX	DTC	39710	Triparty Pledge	1446	COMMON	77900108	BELL SAVINGS HOLDINGS INC	50895	D	5.0895	5.0895	0
BESQO	DTC	39710	Triparty Pledge	1472	COMMON	86553104	BEST PRODUCTS INC	463555	D	0	0	0
BIFL	DTC	39710	Triparty Pledge	1486	COMMON	88864103	BIFLYX INC	2000	D	0	0	0
	DTC	39710	Triparty Pledge	1489	COMMON	89239107	BIG INDIAN RESOURCES INC N/C FR BIG INDIAN URANIUM CORP	1000	D	0	0	0
	DTC	39710	Triparty Pledge	18944	PREFERED	87509402	BETHLEHEM STEEL CORP 2.5% PERP CV PFD	100	D	0	0	0
	DTC	39710	Triparty Pledge	6220	COMMON	87509105	BETHLEHEM STEEL CORP	3781	D	0	0	0
BITM	DTC	39710	Triparty Pledge	1513	COMMON	90913104	BIOSTIM INC	2000	D	0	0	0
	DTC	39710	Triparty Pledge	1507	COMMON	90648106	BIOPLASTY INC	29400	D	1470	1470	0
	DTC	39710	Triparty Pledge	25400	COMMON	90908104	BIOSONICS INC	26800	D	26.8	26.8	0
	DTC	39710	Triparty Pledge	8206	COMMON	91250100	BIRMINGHAM STEEL CORP	100	D	0	0	0
	DTC	39710	Triparty Pledge	777387	COMMON	91903104	BITEC DEVEL CORP	10000	D	0	0	0
BNPD	DTC	39710	Triparty Pledge	2460464	COMMON	90636101	BIONIC PRODUCTS INC	1	D	0.0004	0.0004	0
BROM	DTC	39710	Triparty Pledge	1542	COMMON	96606108	BOARDROOM BUSINESS PRODUCTS	30000	D	3	3	0
BOLDQ	DTC	39710	Triparty Pledge	25468	COMMON	97519102	BOLDER TECHNOLOGIES CORP	100	D	0	0	0
	DTC	39710	Triparty Pledge	20786	COMMON	98904998	BONNEVILLE PACIFIC CORP ESCROW	21392	D	0	0	0
BCPUQ	DTC	39710	Triparty Pledge	1555	COMMON	99541203	BORDEN CHEMICALS & PLAS-UNIT	8600	D	0	0	0
ACS	DTC	39710	Triparty Pledge	7492	COMMON	81901001	AFFILIATED COMPUTER SVCS-A	4275	D	221573.25	221573.25	0
ADES	DTC	39710	Triparty Pledge	2039563	COMMON	5208103	ADA-ES INC	2473	D	21614.02	21614.02	0
ACMUY	DTC	39710	Triparty Pledge	2349514	ADR	4845202	ACOM CO LTD-SPONSORED ADR	1204	D	10232.796	10232.796	0
AIXG	DTC	39710	Triparty Pledge	2311274	ADR	9606104	AIXTRON AG-SPONSORED ADR	1107	D	8579.25	8579.25	0
AGC	DTC	39710	Triparty Pledge	2493998	CEF	7639107	ADVENT CLAYMORE GLOBAL CONVE	763	D	7385.84	7385.84	0
AIRT	DTC	39710	Triparty Pledge	541274	COMMON	9207101	AIR T INC	557	D	5430.75	5430.75	0
AXAS	DTC	39710	Triparty Pledge	183498	COMMON	3830106	ABRAXAS PETROLEUM CORP	1381	D	4695.4	4695.4	0
AETUF	DTC	39710	Triparty Pledge	2263919	COMMON	1986108	ARC ENERGY TRUST-UNITS	97	D	2333.7715	2333.7715	0
AFLYY	DTC	39710	Triparty Pledge	2216432	ADR	9119108	AIR FRANCE-KLM	98	D	2328.872	2328.872	0
ANCX	DTC	39710	Triparty Pledge	2255168	COMMON	4337101	ACCESS NATIONAL CORP	148	D	885.04	885.04	0
ACFN	DTC	39710	Triparty Pledge	2436020	COMMON	4848107	ACORN ENERGY INC	200	D	772	772	0
ACME	DTC	39710	Triparty Pledge	76785	COMMON	4631107	ACME COMMUNICATIONS INC	35	D	39.2	39.2	0
ANCJQ	DTC	39710	Triparty Pledge	480062	COMMON	1813104	ANC RENTAL CORP	101	D	0.505	0.505	0
AKLMQ	DTC	39710	Triparty Pledge	4500	COMMON	4325205	ACCLAIM ENTERTAINMENT INC	100	D	0.4	0.4	0

	DTC	39710 Triparty Pledge	1668664 COMMON	2113108 ATX COMMUNICATIONS INC	8 D	0	0	0
	DTC	39710 Triparty Pledge	857067 COMMON	5315205 ADACORP INC NEW	3 D	0.03	0.03	0
AMFN	DTC	39710 Triparty Pledge	682 COMMON	1057207 AFN INC	172 D	0	0	0
AGAA	DTC	39710 Triparty Pledge	683 COMMON	1075100 A G AUTOMOTIVE WAREHOUSE-A	7100 D	12156.96364	12156.96364	0
AIMNQ	DTC	39710 Triparty Pledge	695 COMMON	1423102 AIM TELEPHONES INC	10700 D	0.0535	0.0535	0
AMISQ	DTC	39710 Triparty Pledge	697 COMMON	1719103 AMI SYSTEMS INC	100 D	0	0	0
ATEO	DTC	39710 Triparty Pledge	714 COMMON	2062107 A T & E CORPORATION	146163 D	0	0	0
AWCSA	DTC	39710 Triparty Pledge	856163 COMMON	2448108 AW COMPUTER SYSTEMS INC-CL A	330 D	0.033	0.033	0
ADAN	DTC	39710 Triparty Pledge	719 COMMON	2528107 AADAN CORP	50 D	0	0	0
	DTC	39710 Triparty Pledge	725 COMMON	2919108 ABACAN RESOURCE CORP NEW	34 D	0	0	0
	DTC	39710 Triparty Pledge	731 COMMON	3748100 ABRAHAM LINCOLN FEDERAL SAVINGS BANK	700 D	0	0	0
AFTI	DTC	39710 Triparty Pledge	23889 COMMON	3865102 ABSOLUTE FUTURE.COM	10000 D	1	1	0
	DTC	39710 Triparty Pledge	735 COMMON	4315305 ACCESS HEALTHNET INC NEW	19030 D	0	0	0
	DTC	39710 Triparty Pledge	4306 COMMON	6847107 ADELPHIA BUSINESS SOLUTIONS INC CL A	12950 D	0	0	0
	DTC	39710 Triparty Pledge	857260 PREFERRED	6847305 TELCOVE INC 12.875% 10/15/07 PFD B	2 D	0	0	0
	DTC	39710 Triparty Pledge	769 COMMON	7361108 ADRIEN ARPEL INC	6558 D	0	0	0
	DTC	39710 Triparty Pledge	770 PREFERRED	7361207 ADRIEN ARPEL INC PFD	422 D	0	0	0
AESM	DTC	39710 Triparty Pledge	787 COMMON	7698103 AERO SYSTEMS INC	60405 D	60.405	60.405	0
ADNM	DTC	39710 Triparty Pledge	857112 COMMON	7910102 ADVANCED MONITORING SYSTEMS	2500 D	0	0	0
ADET	DTC	39710 Triparty Pledge	800 COMMON	7977101 ADVANCED DETECTORS INC	33530 D	3.353	3.353	0
	DTC	39710 Triparty Pledge	801 COMMON	8017105 AEROSPACE CREDITORS LIQUIDATING TRUST-UBI	135196 D	0	0	0
	DTC	39710 Triparty Pledge	806 COMMON	8179103 AFFILIATED BANC CORP	81860 D	0	0	0
ABTXQ	DTC	39710 Triparty Pledge	5419 COMMON	8494106 AGRIBIOTECH INC	7700 D	7.7	7.7	0
ANWLL	DTC	39710 Triparty Pledge	2596933 COMMON	9037201 AINSWORTH LUMBER CO LTD-144A 144A	2125 D	2975	2975	0
APCR	DTC	39710 Triparty Pledge	858035 COMMON	9140104 AIR POLLUTION CONTROL CO	16 D	0	0	0
	DTC	39710 Triparty Pledge	858109 COMMON	9374109 AIRLIFT INTERNATIONAL INC	100 D	0	0	0
AITR	DTC	39710 Triparty Pledge	840 COMMON	9500109 AITRONICS INTL CORP	200 D	0	0	0
ABB	DTC	39710 Triparty Pledge	966158 ADR	375204 ABB LTD-SPON ADR	43522 D	956178.34	956178.34	0
	DTC	39710 Triparty Pledge	2049204 PREFERRED	336305 AAG HOLDING CO INC 7.25% 01/23/34 PFD	21 D	346.5	346.5	0
LPTN	DTC	39710 Triparty Pledge	895137 COMMON	548910108 LPATH INC	8421100 D	10105320	10105320	0
PRTX	DTC	39710 Triparty Pledge	795799 COMMON	743642100 PROTALEX INC	1460000 D	1095000	1095000	0
SNDN	DTC	39710 Triparty Pledge	2423326 COMMON	81688A106 SENDTEC INC	3045532 D	45682.98	45682.98	0
TBIO	DTC	39710 Triparty Pledge	531404 COMMON	89365K206 TRANSGENOMIC INC	3731496 D	2089637.76	2089637.76	0
ZIOP	DTC	39710 Triparty Pledge	2351254 COMMON	98973P101 ZIOPHARM ONCOLOGY INC	606269 D	721460.11	721460.11	0
	DTC	39710 Triparty Pledge	2437624 CBOND CNV	74373LAA5 PROTOSTAR I LTD 0% 10/15/12 CV 144A VAR	18992438 D	17093194.2	17093194.2	0
IPSU	DTC	39710 Triparty Pledge	1284667 COMMON	453096208 IMPERIAL SUGAR CO	4795 D	69048	69048	0
VC	DTC	39710 Triparty Pledge	430716 COMMON	92839U107 VISTEON CORP	19 D	69.92	69.92	0
	DTC	39710 Triparty Pledge	2481711 CBOND	24799AKJ0 DELTA AIR LINES INC/OLD 10% 12/31/49	10000000 D	307000	307000	0
NWA	DTC	39710 Triparty Pledge	2484435 COMMON	667280408 NORTHWEST AIRLINES CORP	17799 D	205222.47	205222.47	0
AES	DTC	39710 Triparty Pledge	7588 COMMON	00130H105 AES CORP	55000 D	726550	726550	0
HMBNQ	DTC	39710 Triparty Pledge	2245613 REIT	43738R109 HOMEBANC CORP/GA	60200 D	301	301	0
VLCY	DTC	39710 Triparty Pledge	2495474 COMMON	92908U103 PROQUEST CO	885 D	3540	3540	0
SMSC	DTC	39710 Triparty Pledge	4922 COMMON	853626109 STANDARD MICROSYSTEMS CORP	906 D	26092.8	26092.8	0
UVSP	DTC	39710 Triparty Pledge	77748 COMMON	915271100 UNIVEST CORP OF PENNSYLVANIA	597 D	20954.7	20954.7	0
FSBK	DTC	39710 Triparty Pledge	892027 COMMON	33646W100 FIRST SOUTH BANCORP INC /NC	1096 D	19738.96	19738.96	0
PGC	DTC	39710 Triparty Pledge	20118 COMMON	704699107 PEAPACK GLADSTONE FINL CORP	494 D	18045.82	18045.82	0
PNSN	DTC	39710 Triparty Pledge	2403878 COMMON	709600100 PENSON WORLDWIDE INC	1058 D	16504.8	16504.8	0
CRXL	DTC	39710 Triparty Pledge	676487 ADR	228769105 CRUCCELL-ADR	1032 D	15583.2	15583.2	0
BMRC	DTC	39710 Triparty Pledge	2496335 COMMON	63425102 BANK OF MARIN BANCORP/CA	287 D	8997.45	8997.45	0
LULU	DTC	39710 Triparty Pledge	2501905 COMMON	550021109 LULULEMON ATHLETICA INC	286 D	7107.1	7107.1	0
MRLN	DTC	39710 Triparty Pledge	2042245 COMMON	571157106 MARLIN BUSINESS SERVICES	820 D	6715.8	6715.8	0
CITZ	DTC	39710 Triparty Pledge	4554 COMMON	12525D102 CFS BANCORP INC	694 D	6530.54	6530.54	0
ROM	DTC	39710 Triparty Pledge	2501812 ETF	74347R693 ULTRA TECHNOLOGY PROSHARES	101 D	5044.95	5044.95	0
ENWV	DTC	39710 Triparty Pledge	1664333 COMMON	29264A206 ENDWAVE CORPORATION	1462 D	7792.46	7792.46	0
CKXE	DTC	39710 Triparty Pledge	2314422 COMMON	12562M106 CKX INC	551 D	4396.98	4396.98	0
APFC	DTC	39710 Triparty Pledge	4510 COMMON	28740108 AMERICAN PACIFIC CORP	346 D	4951.26	4951.26	0
USLM	DTC	39710 Triparty Pledge	77705 COMMON	911922102 UNITED STATES LIME & MINERAL	101 D	4125.85	4125.85	0
UBFO	DTC	39710 Triparty Pledge	1493610 COMMON	911460103 UNITED SECURITY BANCSHARE/CA	211 D	3618.65	3618.65	0
DCAI	DTC	39710 Triparty Pledge	23482 COMMON	252529102 DIALYSIS CORP OF AMERICA	382 D	3082.74	3082.74	0
NPT	DTC	39710 Triparty Pledge	7976 CEF	6706K4105 NUVEEN PREMIUM INC MUNI FD 4	247 D	2598.44	2598.44	0
GABC	DTC	39710 Triparty Pledge	78219 COMMON	373865104 GERMAN AMERICAN BANCORP	188 D	2318.04	2318.04	0
STLY	DTC	39710 Triparty Pledge	22698 COMMON	854305208 STANLEY FURNITURE CO INC	269 D	2690	2690	0
IMGN	DTC	39710 Triparty Pledge	17691 COMMON	45253H101 IMMUNOGEN INC	421 D	2210.25	2210.25	0
IBDRY	DTC	39710 Triparty Pledge	2480122 ADR	450737101 IBERDROLA SA-SPONSORED ADR	71 D	2974.545	2974.545	0

LBTYB	DTC	39710	Triparty Pledge	2333435	COMMON	530555200	LIBERTY GLOBAL INC-B	70	D	2116.8		2116.8	0
TFONY	DTC	39710	Triparty Pledge	706661	ADR	879403707	TELEFONOS DE MEXICO-SP ADR A	77	D	2012.01		2012.01	0
AEPJ	DTC	39710	Triparty Pledge	4231	COMMON	1031103	AEP INDUSTRIES INC	90	D	1957.5		1957.5	0
NKSH	DTC	39710	Triparty Pledge	329543	COMMON	634865109	NATIONAL BANKSHARES INC/VA	85	D	1581.85		1581.85	0
RELV	DTC	39710	Triparty Pledge	182030	COMMON	75952R100	RELIV INTERNATIONAL INC	477	D	3067.11		3067.11	0
EVBS	DTC	39710	Triparty Pledge	24112	COMMON	277196101	EASTERN VIRGINIA BANKSHARES	104	D	1636.96		1636.96	0
TECUB	DTC	39710	Triparty Pledge	181022	COMMON	878895101	TECUMSEH PRODUCTS CO-CL B	55	D	1229.25		1229.25	0
MFSF	DTC	39710	Triparty Pledge	540998	COMMON	62845B104	MUTUALFIRST FINANCIAL INC	151	D	1668.55		1668.55	0
EIHI	DTC	39710	Triparty Pledge	2411755	COMMON	276534104	EASTERN INSURANCE HOLDINGS	97	D	1344.42		1344.42	0
FBMI	DTC	39710	Triparty Pledge	180978	COMMON	33761G104	FIRSTBANK CORP/ALMA MICH	119	D	1517.25		1517.25	0
LSBX	DTC	39710	Triparty Pledge	1168653	COMMON	50215P100	LSB CORP	87	D	1206.69		1206.69	0
ESBF	DTC	39710	Triparty Pledge	25409	COMMON	26884F102	ESB FINANCIAL CORP	88	D	924.88		924.88	0
ALNC	DTC	39710	Triparty Pledge	530791	COMMON	19205103	ALLIANCE FINANCIAL CORP	38	D	902.5		902.5	0
HFWA	DTC	39710	Triparty Pledge	896893	COMMON	42722X106	HERITAGE FINANCIAL CORP	60	D	840.6		840.6	0
HMNF	DTC	39710	Triparty Pledge	538291	COMMON	40424G108	HMN FINANCIAL INC	68	D	888.76		888.76	0
MAGS	DTC	39710	Triparty Pledge	968924	COMMON	M6786D104	MAGAL SECURITY SYS LTD	82	D	747.02		747.02	0
SHLO	DTC	39710	Triparty Pledge	183776	COMMON	824543102	SHILOH INDUSTRIES INC	85	D	805.8		805.8	0
CZNC	DTC	39710	Triparty Pledge	329140	COMMON	172922106	CITIZENS & NORTHERN CORP	29	D	725.87		725.87	0
UTMD	DTC	39710	Triparty Pledge	24638	COMMON	917488108	UTAH MEDICAL PRODUCTS INC	20	D	600		600	0
MARPS	DTC	39710	Triparty Pledge	183137	COMMON	568423107	MARINE PETROLEUM TRUST	21	D	514.5		514.5	0
CBKN	DTC	39710	Triparty Pledge	77391	COMMON	139793103	CAPITAL BANK CORP	51	D	524.28		524.28	0
LION	DTC	39710	Triparty Pledge	2021977	COMMON	316394105	FIDELITY SOUTHERN CORP	97	D	486.94		486.94	0
VIST	DTC	39710	Triparty Pledge	2562444	COMMON	918255100	VIST FINANCIAL CORP	35	D	481.25		481.25	0
CNBKA	DTC	39710	Triparty Pledge	183600	COMMON	156432106	CENTURY BANCORP INC -CL A	30	D	554.7		554.7	0
BNCN	DTC	39710	Triparty Pledge	2021447	COMMON	05566T101	BNC BANCORP	48	D	456		456	0
CBAN	DTC	39710	Triparty Pledge	77910	COMMON	19623P101	COLONY BANCORP	43	D	473		473	0
NSFC	DTC	39710	Triparty Pledge	76214	COMMON	665751103	NORTHERN STATES FINL CORP	45	D	389.7		389.7	0
CAFI	DTC	39710	Triparty Pledge	538877	COMMON	132618109	CAMCO FINANCIAL CORP	36	D	370.44		370.44	0
FJNC	DTC	39710	Triparty Pledge	892110	COMMON	33741H107	FIRST UNITED CORP	19	D	379.05		379.05	0
BARI	DTC	39710	Triparty Pledge	968166	COMMON	59690107	BANCORP RHODE ISLAND INC	11	D	329.78		329.78	0
FFBH	DTC	39710	Triparty Pledge	180244	COMMON	32020F105	FIRST FED BNCSHS OF ARKANSAS	40	D	315.6		315.6	0
RXII	DTC	39710	Triparty Pledge	2565409	COMMON	74978T109	RXI PHARMACEUTICALS CORP	39	D	320.97		320.97	0
CSBC	DTC	39710	Triparty Pledge	1814652	COMMON	176682102	CITIZENS SOUTH BANKING CORP	32	D	253.44		253.44	0
MFMC	DTC	39710	Triparty Pledge	891936	COMMON	320744105	FIRST M & F CORP	23	D	224.25		224.25	0
BFSB	DTC	39710	Triparty Pledge	2317042	COMMON	114039100	BROOKLYN FEDERAL BANCORP INC	14	D	206.5		206.5	0
WVVY	DTC	39710	Triparty Pledge	913112	COMMON	936750108	WARWICK VALLEY TELEPHONE CO	17	D	180.03		180.03	0
AMRB	DTC	39710	Triparty Pledge	78188	COMMON	29326105	AMERICAN RIVER BANKSHRS (CA)	15	D	168		168	0
FNET	DTC	39710	Triparty Pledge	2375144	COMMON	34969Q100	FORTUNET INC	23	D	143.75		143.75	0
LNBB	DTC	39710	Triparty Pledge	75897	COMMON	502100100	L N B BANCORP INC	10	D	83.6		83.6	0
COOP	DTC	39710	Triparty Pledge	184670	COMMON	216844100	COOPERATIVE BANKSHARES INC	11	D	55.77		55.77	0
MBVT	DTC	39710	Triparty Pledge	181000	COMMON	588448100	MERCHANTS BANCSHARES INC	2	D	44.96		44.96	0
WINA	DTC	39710	Triparty Pledge	1338913	COMMON	974250102	WINMARK CORP	2	D	36.52		36.52	0
PBCI	DTC	39710	Triparty Pledge	18249	COMMON	697738102	PAMRAPO BANCORP INC	2	D	24.2		24.2	0
PX	DTC	39710	Triparty Pledge	8527	COMMON	74005P104	PRAXAIR INC	1554	D	136208.1		136208.1	0
NWLIA	DTC	39710	Triparty Pledge	5464	COMMON	638522102	NATL WESTERN LIFE INS-CL A	400	D	102000		102000	0
BRF	DTC	39710	Triparty Pledge	76800	CEF	09247H106	BLACKROCK FLORIDA INSD 2008	1934	D	28507.16		28507.16	0
SGP	DTC	39710	Triparty Pledge	10836	COMMON	806605101	SCHERING-FLOUGH CORP	104458	D	1940829.64		1940829.64	0
ICTG	DTC	39710	Triparty Pledge	15397	COMMON	44929Y101	ICT GROUP INC	419495	D	3708335.8		3708335.8	0
MXWL	DTC	39710	Triparty Pledge	6027	COMMON	577767106	MAXWELL TECHNOLOGIES INC	40871	D	560750.12		560750.12	0
LTM	DTC	39710	Triparty Pledge	2241777	COMMON	53217R207	LIFE TIME FITNESS INC	10508	D	414225.36		414225.36	0
TM	DTC	39710	Triparty Pledge	13679	ADR	892331307	TOYOTA MOTOR CORP -SPON ADR	4667	D	426330.45		426330.45	0
VRTX	DTC	39710	Triparty Pledge	6188	COMMON	92532F100	VERTEX PHARMACEUTICALS INC	14674	D	429214.5		429214.5	0
GLBC	DTC	39710	Triparty Pledge	2045290	COMMON	G3921A175	GLOBAL CROSSING LTD	24377	D	401976.73		401976.73	0
JOYG	DTC	39710	Triparty Pledge	1223263	COMMON	481165108	JOY GLOBAL INC	6551	D	358863.78		358863.78	0
UNS	DTC	39710	Triparty Pledge	4966	COMMON	909205106	UNISOURCE ENERGY CORP CO	7694	D	237975.42		237975.42	0
MBI	DTC	39710	Triparty Pledge	12030	COMMON	55262C100	MBIA INC	11120	D	143225.6		143225.6	0
	DTC	39710	Triparty Pledge	2511536	PREFERRED	780097713	ROYAL BANK OF SCOTLAND PLC/THE 7.25% PERP PFD T	10600	D	163664		163664	0
IYE	DTC	39710	Triparty Pledge	331749	ETF	464287796	ISHARES DJ US ENERGY SECTOR	1429	D	59603.59		59603.59	0
SSO	DTC	39710	Triparty Pledge	2412637	ETF	74347R107	ULTRA S&P500 PROSHARES	905	D	51802.2		51802.2	0
UPL	DTC	39710	Triparty Pledge	185475	COMMON	903914109	ULTRA PETROLEUM CORP	2166	D	132234.3		132234.3	0
LNMIY	DTC	39710	Triparty Pledge	1446664	ADR	54336Q203	LONMIN PLC-SPON ADR	413	D	20662.803		20662.803	0
OFC	DTC	39710	Triparty Pledge	2405	REIT	22002T108	CORPORATE OFFICE PROPERTIES	1212	D	51631.2		51631.2	0
TIF	DTC	39710	Triparty Pledge	9960	COMMON	886547108	TIFFANY & CO	36048	D	1372347.36		1372347.36	0
	DTC	39710	Triparty Pledge	2417968	MEDNOTE	52517PK59	LEHMAN BROTHERS HOLDINGS INC 5.75% 07/18/11 MTN	23485000	D	19,460,258	4,865,064.5	4,865,064.5	1

	DTC	39710	Triparty Pledge	2415512	CBOND	92257TAA1	VELOCITY EXPRESS CORP 18% 12/30/10 UNIT	12889630	D	438247.42		438247.42	0
	DTC	39710	Triparty Pledge	2292075	CBOND	370425SL5	GMAC LLC 6.75% 12/01/14	6334200	D	3104157.055		3104157.055	0
	DTC	39710	Triparty Pledge	2457736	WARRANT	52520L253	LEHMAN-CW12 CANARA BANK	4939861	D	23666874.25	5916718.513	5916718.513	1
	DTC	39710	Triparty Pledge	2365941	BRADYSF	040114GL8	ARGENTINA GOVERNMENT INTERNATIONAL BOND 8.28% 12/31/33 Sdis	4130547	D	2552430.213		2552430.213	0
	DTC	39710	Triparty Pledge	10435	CFGN	922646AS3	VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.25% 09/15/27	1392200	D	1045223.386		1045223.386	0
	DTC	39710	Triparty Pledge	1663724	CBOND	608328AK6	MOHEGAN TRIBAL GAMING AUTHORITY 8% 04/01/12	1150000	D	997177.65		997177.65	0
	DTC	39710	Triparty Pledge	2462109	WARRANT	52520L337	LEHMAN-CW12 ROLTA INDIA LI	1000000	D	7343000	1835750	1835750	1
	DTC	39710	Triparty Pledge	2361990	CBOND	62941EAB7	NTK HOLDINGS INC 0% 03/01/14 STEP	1000000	D	422500		422500	0
	DTC	39710	Triparty Pledge	2480805	GOVAGNCY	3133XKJU0	FEDERAL HOME LOAN BANK SYSTEM 5.3% 05/01/12	100000	D	101371.234		101371.234	0
	DTC	39710	Triparty Pledge	2539233	CBOND	55276GAA3	MBIA INSURANCE CORP 14% 01/15/33 144A VAR	874000	D	650693		650693	0
JNPR	DTC	39710	Triparty Pledge	9570	COMMON	48203R104	JUNIPER NETWORKS INC	98423	D	2647578.7		2647578.7	0
	DTC	39710	Triparty Pledge	2365940	CBOND	040114GK0	ARGENTINA GOVERNMENT INTERNATIONAL BOND 1.33% 12/31/38 \$par STEP	513418	D	146943.8255		146943.8255	0
AW	DTC	39710	Triparty Pledge	6286	COMMON	19589308	ALLIED WASTE INDUSTRIES INC	91416	D	1070481.36		1070481.36	0
FBC	DTC	39710	Triparty Pledge	3299	COMMON	337930101	FLAGSTAR BANCORP INC	416288	D	2039811.2		2039811.2	0
MFE	DTC	39710	Triparty Pledge	2242035	COMMON	579064106	MCAFEЕ INC	78921	D	2944542.51		2944542.51	0
ABV	DTC	39710	Triparty Pledge	540393	ADR	20441W203	COMPANHIA DE BEBIDAS-PRF ADR	77274	D	4501983.24		4501983.24	0
GG	DTC	39710	Triparty Pledge	678414	COMMON	380956409	GOLDCORP INC	335257	D	10788570.26		10788570.26	0
TSO	DTC	39710	Triparty Pledge	9900	COMMON	881609101	TESORO CORP	74805	D	1410822.3		1410822.3	0
	DTC	39710	Triparty Pledge	2272076	CBOND	812141AN9	SEALY MATTRESS CO 8.25% 06/15/14	250000	D	207828.25		207828.25	0
	DTC	39710	Triparty Pledge	2034094	CBOND	76009NAE0	RENT-A-CENTER INC/TX 7.5% 05/01/10 B	250000	D	252135.5		252135.5	0
CCO	DTC	39710	Triparty Pledge	2360886	COMMON	18451C109	CLEAR CHANNEL OUTDOOR-CL A	64754	D	964834.6		964834.6	0
ACF	DTC	39710	Triparty Pledge	6290	COMMON	03060R101	AMERICREDIT CORP	184200	D	2306184		2306184	0
MER	DTC	39710	Triparty Pledge	12141	COMMON	590188108	MERRILL LYNCH & CO INC	57765	D	1704067.5		1704067.5	0
RRI	DTC	39710	Triparty Pledge	968785	COMMON	75952B105	RELIANT ENERGY INC	56915	D	807623.85		807623.85	0
	DTC	39710	Triparty Pledge	2298476	CBONDCNV	985577AA3	YRC WORLDWIDE INC 5% 08/08/23 CV *	56000	D	46511.136		46511.136	0
DXD	DTC	39710	Triparty Pledge	2417997	ETF	74347R867	ULTRASHORT DOW30 PROSHARES	54882	D	3363168.96		3363168.96	0
SRS	DTC	39710	Triparty Pledge	2463410	ETF	74347R552	ULTRASHORT REAL ESTATE PROSH	53561	D	3684996.8		3684996.8	0
S	DTC	39710	Triparty Pledge	12862	COMMON	852061100	SPRINT NEXTEL CORP	129574	D	926454.1		926454.1	0
FDO	DTC	39710	Triparty Pledge	6369	COMMON	307000109	FAMILY DOLLAR STORES	50073	D	1398538.89		1398538.89	0
AUO	DTC	39710	Triparty Pledge	1656096	ADR	2255107	AU OPTRONICS CORP-SPON ADR	48138	D	576693.24		576693.24	0
AOC	DTC	39710	Triparty Pledge	5537	COMMON	37389103	AON CORP	41635	D	1928116.85		1928116.85	0
BKS	DTC	39710	Triparty Pledge	10896	COMMON	67774109	BARNES & NOBLE INC	41246	D	1198608.76		1198608.76	0
	DTC	39710	Triparty Pledge	2511757	CBONDCNV	86800CAC8	SUNTECH POWER HOLDINGS CO LTD 0.25% 02/15/12 CV	38000	D	40573.702		40573.702	0
GSK	DTC	39710	Triparty Pledge	11867	ADR	37733W105	GLAXOSMITHKLINE PLC-SPON ADR	36880	D	1641897.6		1641897.6	0
EXM	DTC	39710	Triparty Pledge	212	COMMON	V3267N107	EXCEL MARITIME CARRIERS LTD	36795	D	863210.7		863210.7	0
MSFT	DTC	39710	Triparty Pledge	6	COMMON	594918104	MICROSOFT CORP	36510	D	918591.6		918591.6	0
OMEX	DTC	39710	Triparty Pledge	23705	COMMON	676118102	ODYSSEY MARINE EXPLORATION	32600	D	168868		168868	0
MAS	DTC	39710	Triparty Pledge	7142	COMMON	574599106	MASCO CORP	32131	D	619485.68		619485.68	0
COV	DTC	39710	Triparty Pledge	2491194	COMMON	G2552X108	COVIDIEN LTD	31525	D	1697621.25		1697621.25	0
	DTC	39710	Triparty Pledge	2405708	CBONDCNV	909440AH2	PENSKE AUTO GROUP INC 3.5% 04/01/26 CV	30000	D	25912.08		25912.08	0
KIM	DTC	39710	Triparty Pledge	11989	REIT	49446R109	KIMCO REALTY CORP	27349	D	1174639.55		1174639.55	0
OVTI	DTC	39710	Triparty Pledge	531164	COMMON	682128103	OMNIVISION TECHNOLOGIES INC	25929	D	324631.08		324631.08	0
KGC	DTC	39710	Triparty Pledge	2294396	COMMON	496902404	KINROSS GOLD CORP	24552	D	406090.08		406090.08	0
GMCR	DTC	39710	Triparty Pledge	187121	COMMON	393122106	GREEN MOUNTAIN COFFEE ROASTE	76700	D	3087175		3087175	0
PCG	DTC	39710	Triparty Pledge	8181	COMMON	69331C108	P G & E CORP	23139	D	911676.6		911676.6	0
AGN	DTC	39710	Triparty Pledge	6281	COMMON	18490102	ALLERGAN INC	22938	D	1346001.84		1346001.84	0
ABFS	DTC	39710	Triparty Pledge	16066	COMMON	40790107	ARKANSAS BEST CORP	22854	D	914617.08		914617.08	0
BPOP	DTC	39710	Triparty Pledge	12213	COMMON	733174106	POPULAR INC	183002	D	2044132.34		2044132.34	0
ELN	DTC	39710	Triparty Pledge	5103	ADR	284131208	ELAN CORP PLC -SPONS ADR	112645	D	1258244.65		1258244.65	0
PCH	DTC	39710	Triparty Pledge	2382330	REIT	737630103	POTLATCH CORP	2013	D	100811.04		100811.04	0
AEE	DTC	39710	Triparty Pledge	4226	COMMON	23608102	AMEREN CORPORATION	32947	D	1368618.38		1368618.38	0
APEI	DTC	39710	Triparty Pledge	2523593	COMMON	02913V103	AMERICAN PUBLIC EDUCATION	21134	D	1043596.92		1043596.92	0
NCX	DTC	39710	Triparty Pledge	17588	COMMON	66977W109	NOVA CHEMICALS CORP	20587	D	543702.67		543702.67	0
	DTC	39710	Triparty Pledge	1663007	CBOND	852060AT9	SPRINT CAPITAL CORP 8.75% 03/15/32	17000	D	15014.893		15014.893	0
NHWK	DTC	39710	Triparty Pledge	2383352	COMMON	65411N105	NIGHTHAWK RADIOLOGY HOLDINGS	4711	D	43812.3		43812.3	0
ECA	DTC	39710	Triparty Pledge	1499617	COMMON	292505104	ENCANA CORP	3368	D	241519.28		241519.28	0
DLLR	DTC	39710	Triparty Pledge	2259862	COMMON	256664103	DOLLAR FINANCIAL CORP	14375	D	269531.25		269531.25	0
GCI	DTC	39710	Triparty Pledge	3472	COMMON	364730101	GANNETT CO	12096	D	224501.76		224501.76	0
	DTC	39710	Triparty Pledge	2489956	CBONDCNV	651824AB0	NEWPORT CORP 2.5% 02/15/12 CV	12000	D	9843.504		9843.504	0
USB	DTC	39710	Triparty Pledge	801248	COMMON	902973304	US BANCORP	10596	D	402542.04		402542.04	0
ALO	DTC	39710	Triparty Pledge	4154	COMMON	20813101	ALPHARMA INC-CL A	10500	D	392175		392175	0
	DTC	39710	Triparty Pledge	2548186	CBONDCNV	13199ADD0	CALPINE CORP 6% 09/30/14 CV	9250	D	884.3		884.3	0
UTX	DTC	39710	Triparty Pledge	12831	COMMON	913017109	UNITED TECHNOLOGIES CORP	8586	D	552079.8		552079.8	0
GME	DTC	39710	Triparty Pledge	2354669	COMMON	36467W109	GAMESTOP CORP-CLASS A	7369	D	277811.3		277811.3	0

SYMC	DTC	39710	Triparty Pledge	9674	COMMON	871503108	SYMANTEC CORP	6555	D	130313.4	130313.4	0
BBBY	DTC	39710	Triparty Pledge	5037	COMMON	75896100	BED BATH & BEYOND INC	6520	D	213595.2	213595.2	0
IMOS	DTC	39710	Triparty Pledge	1448072	COMMON	G2110R106	CHIPMOS TECHNOLOGIES BERMUDA	6119	D	11809.67	11809.67	0
	DTC	39710	Triparty Pledge	2323182	USTRES	912828DV9	UST 4.125% 05/15/15 10YR	6000	D	6579.52212	6579.52212	0
SAP	DTC	39710	Triparty Pledge	5296	ADR	803054204	SAP AG-SPONSORED ADR	5493	D	319308.09	319308.09	0
STSI	DTC	39710	Triparty Pledge	13657	COMMON	85517P101	STAR SCIENTIFIC INC	5464	D	22019.92	22019.92	0
MNST	DTC	39710	Triparty Pledge	2020574	COMMON	611742107	MONSTER WORLDWIDE INC	5080	D	92100.4	92100.4	0
WOOF	DTC	39710	Triparty Pledge	1339244	COMMON	918194101	VCA ANTECH INC	4773	D	155504.34	155504.34	0
BBBB	DTC	39710	Triparty Pledge	2239117	COMMON	91935502	BLACKBOARD INC	3965	D	169107.25	169107.25	0
PDLI	DTC	39710	Triparty Pledge	2376603	COMMON	69329Y104	PDL BIOPHARMA INC	3773	D	3773.0	3773.0	0
MAKO	DTC	39710	Triparty Pledge	2555202	COMMON	560879108	MAKO SURGICAL CORP	2918	D	24277.76	24277.76	0
WU	DTC	39710	Triparty Pledge	2434091	COMMON	959802109	WESTERN UNION CO	1579	D	40611.88	40611.88	0
INFY	DTC	39710	Triparty Pledge	4123	ADR	456788108	INFOSYS TECHNOLOGIES-SP ADR	1254	D	48279	48279	0
WG	DTC	39710	Triparty Pledge	14182	COMMON	969199108	WILLBROS GROUP INC	1093	D	37653.85	37653.85	0
BEC	DTC	39710	Triparty Pledge	8158	COMMON	75811109	BECKMAN COULTER INC	1072	D	73968	73968	0
GNP	DTC	39710	Triparty Pledge	794737	COMMON	37940X102	GLOBAL PAYMENTS INC	1015	D	47461.4	47461.4	0
FCN	DTC	39710	Triparty Pledge	77646	COMMON	302941109	FTI CONSULTING INC	999	D	73426.5	73426.5	0
PVTB	DTC	39710	Triparty Pledge	184597	COMMON	742962103	PRIVATEBANCORP INC	956	D	40257.16	40257.16	0
SCG	DTC	39710	Triparty Pledge	76447	COMMON	80589M102	SCANA CORP	694	D	29078.6	29078.6	0
MOT	DTC	39710	Triparty Pledge	2327816	COMMON	620076109	MOTOROLA INC	862	D	6490.86	6490.86	0
JWN	DTC	39710	Triparty Pledge	10227	COMMON	655664100	NORDSTROM INC	668	D	22665.24	22665.24	0
PSUN	DTC	39710	Triparty Pledge	10413	COMMON	694873100	PACIFIC SUNWEAR OF CALIF	396	D	3330.36	3330.36	0
PMCS	DTC	39710	Triparty Pledge	1333792	COMMON	69344F106	PMC - SIERRA INC	381	D	3299.46	3299.46	0
RKT	DTC	39710	Triparty Pledge	4887	COMMON	772739207	ROCK-TENN COMPANY -CL A	308	D	14124.88	14124.88	0
PRXL	DTC	39710	Triparty Pledge	10468	COMMON	699462107	PAREXEL INTERNATIONAL CORP	271	D	8441.65	8441.65	0
	DTC	39710	Triparty Pledge	2524217	MUNI	649902MA8	NY DORM ED-SER A	210	D	205.3191	205.3191	0
	DTC	39710	Triparty Pledge	2543106	PREFERED	60505682	BANK OF AMERICA CORP 7.25% PERP CV PFD L	113	D	92321	92321	0
GHDX	DTC	39710	Triparty Pledge	2352884	COMMON	37244C101	GENOMIC HEALTH INC	166	D	3781.48	3781.48	0
ROST	DTC	39710	Triparty Pledge	5291	COMMON	778296103	ROSS STORES INC	91	D	3407.04	3407.04	0
	DTC	39710	Triparty Pledge	2310799	PREFERED	68214Q200	OMNICARE CAPITAL TRUST II 4% 06/15/33 CV PFD B	25	D	1037.5	1037.5	0
VSCI	DTC	39710	Triparty Pledge	12280	COMMON	927912105	VISION-SCIENCES INC	4923	D	19692	19692	0
NFS	DTC	39710	Triparty Pledge	10136	COMMON	638612101	NATIONWIDE FINANCIAL SERV- A	2838	D	146157	146157	0
FADV	DTC	39710	Triparty Pledge	2024671	COMMON	31845F100	FIRST ADVANTAGE CORP-CL A	555	D	9435	9435	0
XNPT	DTC	39710	Triparty Pledge	2327991	COMMON	98411C100	XENOPORT INC	37	D	1811.15	1811.15	0
BTU	DTC	39710	Triparty Pledge	1019505	COMMON	704549104	PEABODY ENERGY CORP	51294	D	2938633.26	2938633.26	0
LVS	DTC	39710	Triparty Pledge	2296123	COMMON	517834107	LAS VEGAS SANDS CORP	21901	D	959263.8	959263.8	0
TSFG	DTC	39710	Triparty Pledge	186469	COMMON	837841105	SOUTH FINANCIAL GROUP INC	3132	D	32698.08	32698.08	0
LSTR	DTC	39710	Triparty Pledge	6016	COMMON	515098101	LANDSTAR SYSTEM INC	395	D	19572.25	19572.25	0
GNK	DTC	39710	Triparty Pledge	2341396	COMMON	Y2685T107	GENCO SHIPPING & TRADING LTD	9426	D	478935.06	478935.06	0
CNVR	DTC	39710	Triparty Pledge	717575	COMMON	211919105	CONVERA CORP-CLASS A	1425	D	1710	1710	0
LAMR	DTC	39710	Triparty Pledge	6014	COMMON	512815101	LAMAR ADVERTISING CO-CL A	50365	D	1899767.8	1899767.8	0
KEY	DTC	39710	Triparty Pledge	12055	COMMON	493267108	KEYCORP	23248	D	345930.24	345930.24	0
LXK	DTC	39710	Triparty Pledge	11991	COMMON	529771107	LEXMARK INTERNATIONAL INC-A	12602	D	419520.58	419520.58	0
XLI	DTC	39710	Triparty Pledge	12845	ETF	81369Y704	INDUSTRIAL SELECT SECT SPDR	373	D	12350.03	12350.03	0
EFA	DTC	39710	Triparty Pledge	1228798	ETF	464287465	ISHARES MSCI EAFE INDEX FUND	53398	D	3300530.38	3300530.38	0
AGU	DTC	39710	Triparty Pledge	16959	COMMON	8916108	AGRIUM INC	8692	D	734474	734474	0
POM	DTC	39710	Triparty Pledge	1671015	COMMON	713291102	PEPCO HOLDINGS INC	5491	D	125524.26	125524.26	0
MDU	DTC	39710	Triparty Pledge	9787	COMMON	552690109	MDU RESOURCES GROUP INC	4296	D	125271.36	125271.36	0
UMPQ	DTC	39710	Triparty Pledge	1668989	COMMON	904214103	UMPQUA HOLDINGS CORP	5599	D	106381	106381	0
LSI	DTC	39710	Triparty Pledge	5195	COMMON	502161102	LSI CORP	3	D	17.85	17.85	0
ENZ	DTC	39710	Triparty Pledge	5555	COMMON	294100102	ENZO BIOCHEM INC	13659	D	155439.42	155439.42	0
UNP	DTC	39710	Triparty Pledge	5354	COMMON	907818108	UNION PACIFIC CORP	10783	D	827379.59	827379.59	0
BWLD	DTC	39710	Triparty Pledge	2043458	COMMON	119848109	BUFFALO WILD WINGS INC	2317	D	99468.81	99468.81	0
ZION	DTC	39710	Triparty Pledge	5717	COMMON	989701107	ZIONS BANCORPORATION	301936	D	15951278.88	15951278.88	0
INTC	DTC	39710	Triparty Pledge	11970	COMMON	458140100	INTEL CORP	465965	D	8960506.95	8960506.95	0
XLF	DTC	39710	Triparty Pledge	5524	ETF	81369Y605	FINANCIAL SELECT SECTOR SPDR	129820	D	2905371.6	2905371.6	0
GNA	DTC	39710	Triparty Pledge	1864309	COMMON	37373P105	GERDAU AMERISTEEL CORP	200417	D	2473145.78	2473145.78	0
LWSN	DTC	39710	Triparty Pledge	2397834	COMMON	52078P102	LAWSON SOFTWARE INC	290909	D	2065453.9	2065453.9	0
CMA	DTC	39710	Triparty Pledge	2200	COMMON	200340107	COMERICA INC	42929	D	1803018	1803018	0
QQQQ	DTC	39710	Triparty Pledge	2476620	ETF	73935A104	POWERSHARES QQQ	23900	D	1025310	1025310	0
	DTC	39710	Triparty Pledge	2554205	MEDNOTE	52522L723	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 GE	14450	D	1,068	267.0	1
	DTC	39710	Triparty Pledge	2505752	MUNI	837227RN9	S CENT CT WTR 16TH	100000	D	107031	107031	0
	DTC	39710	Triparty Pledge	2520184	MUNIFLT	74514LNL7	PR-VAR-RF-A3-PUB IMPT	200000	D	200000	200000	0
	DTC	39710	Triparty Pledge	2585231	MUNIFLT	73541LAA4	PORT ST JOE W/S-VAR	400000	D	400000	400000	0

	DTC	39710 Triparty Pledge	2552758 CBOND	69349DAA4 PNC PREFERRED FUNDING TRUST I 8.7% PERP 144A VAR	1600000 D	1547550.992		1547550.992	0
	DTC	39710 Triparty Pledge	2020641 CBOND CNV	524908FN5 LEHMAN BROTHERS HOLDINGS INC 0.25% 05/08/10 CV IP	4000000 D	1,017,612	254,403.0	254,403.0	1
	DTC	39710 Triparty Pledge	2298667 CBOND	52517PYN5 LEHMAN BROTHERS HOLDINGS INC 4.25% 01/27/10 MTN	15251000 D	1,816,845	404,211.2	404,211.2	1
ADBE	DTC	39710 Triparty Pledge	11524 COMMON	00724F101 ADOBE SYSTEMS INC	16059 D	657455.46		657455.46	0
VIV	DTC	39710 Triparty Pledge	2393627 ADR	92855S101 VIVO PARTICIPACOES SA-ADR	4494 D	21211.68		21211.68	0
WL	DTC	39710 Triparty Pledge	10956 COMMON	971807102 WILMINGTON TRUST CORP	7694 D	275060.5		275060.5	0
HDY	DTC	39710 Triparty Pledge	18781 COMMON	448954107 HYPERDYNAMICS CORP	2658 D	3349.08		3349.08	0
GGB	DTC	39710 Triparty Pledge	11863 ADR	373737105 GERDAU SA -SPON ADR	2942 D	41835.24		41835.24	0
	DTC	39710 Triparty Pledge	1865492 CBOND	01975DAC4 ALLMERICA CBO I LTD/ALLMERICA CBO I CORP 0% 06/11/10 144A FLT	3000000 D	0		0	0
	DTC	39710 Triparty Pledge	2307454 CBOND	21988KAN7 LEHMAN ABS CORP 7.4% 02/15/34 144A	162000 D	133.164	33.291	33.291	1
	DTC	39710 Triparty Pledge	2581286 CBOND CNV	823213AA1 SHENGDATECH INC 6% 06/01/18 CV 144A	258000 D	275371.914		275371.914	0
	DTC	39710 Triparty Pledge	1865494 CBOND	07132XAU7 BATTERY PARK CDO LTD 0% 02/10/11 144A	5000000 D	0.5		0.5	0
	DTC	39710 Triparty Pledge	1865498 CMO	314093AA3 FEDERATED CBO LTD 0% 04/22/11 144A	3000000 D	0.3		0.3	0
	DTC	39710 Triparty Pledge	1865479 CMO	129609AB9 CALHOUN CBO LTD 0% 07/23/10 144A 1A VAR	3000000 D	0		0	0
	DTC	39710 Triparty Pledge	2531036 PREFERED	759663206 REMY INTERNATIONAL INC 24.4325% PFD A FLT	5 D	0		0	0
THLD	DTC	39710 Triparty Pledge	2600910 COMMON	885807206 THRESHOLD PHARMACEUTICALS	51 D	85.17		85.17	0
ROIA	DTC	39710 Triparty Pledge	8773 COMMON	75040P108 RADIO ONE INC-CL A	66 D	85.14		85.14	0
	DTC	39710 Triparty Pledge	2361530 CBOND CNV	55375VAB8 M-SYSTEMS FINANCE NV 1% 03/15/35 CV	650 D	604.0476		604.0476	0
LUMCE	DTC	39710 Triparty Pledge	2046696 REIT	550278303 LUMINENT MORTGAGE CAPITAL	72034 D	432.204		432.204	0
MIVI	DTC	39710 Triparty Pledge	2588097 COMMON	55306V205 MIV THERAPEUTICS INC	2610 D	1278.9		1278.9	0
IFLI	DTC	39710 Triparty Pledge	2449915 COMMON	45951A101 INTERNATIONAL FIGHT LEAGUE I	205550 D	1438.85		1438.85	0
	DTC	39710 Triparty Pledge	2350215 CBOND	571748AP7 MARSH & MCLENNAN COS INC 5.75% 09/15/15	2000 D	1963.718		1963.718	0
	DTC	39710 Triparty Pledge	2389377 CBOND	92857WAM2 VODAFONE GROUP PLC 5.5% 06/15/11	2000 D	2064.57712		2064.57712	0
XNL	DTC	39710 Triparty Pledge	2315059 COMMON	98420A103 XETHANOL CORP	8100 D	2430		2430	0
IVNYY	DTC	39710 Triparty Pledge	2424786 ADR	461204208 INVENSYS PLC -SPON ADR	600 D	2617.2		2617.2	0
	DTC	39710 Triparty Pledge	2447273 CBOND	852061AD2 SPRINT NEXTEL CORP 6% 12/01/16	3000 D	2723.499		2723.499	0
	DTC	39710 Triparty Pledge	2432353 CBOND	032511AX5 ANADARKO PETROLEUM CORP 5.95% 09/15/16	3000 D	3130.73412		3130.73412	0
IMH	DTC	39710 Triparty Pledge	23269 REIT	45254P102 IMPAC MORTGAGE HOLDINGS INC	14362 D	5744.8		5744.8	0
NEXM	DTC	39710 Triparty Pledge	15443 COMMON	652903105 NEXMED INC	19112 D	2866.8		2866.8	0
DMLP	DTC	39710 Triparty Pledge	1963122 MLP	25820R105 DORCHESTER MINERALS LP	71 D	1716.78		1716.78	0
	DTC	39710 Triparty Pledge	2324961 CBOND	338032AZ8 FISHER SCIENTIFIC INTERNATIONAL INC 6.75% 08/15/14	5000 D	4880.94		4880.94	0
MGT	DTC	39710 Triparty Pledge	2459086 COMMON	55302P103 MGT CAPITAL INVESTMENTS INC	1844 D	3042.6		3042.6	0
ICE	DTC	39710 Triparty Pledge	2361533 COMMON	45865V100 INTERCONTINENTALEXCHANGE INC	6195 D	536548.95		536548.95	0
GTOP	DTC	39710 Triparty Pledge	2041261 COMMON	37229P507 GENITOPE CORP	54198 D	270.99		270.99	0
	DTC	39710 Triparty Pledge	2356733 MEDNOTE	52517PC66 LEHMAN BROTHERS HOLDINGS INC 0% 11/10/15 MTNH VAR	9000 D	2,264	566.0	566.0	1
SNSS	DTC	39710 Triparty Pledge	2352494 COMMON	867328502 SUNESIS PHARMACEUTICALS INC	9729 D	9437.13		9437.13	0
	DTC	39710 Triparty Pledge	854946 CBOND	78387GAD5 AT&T INC 6.25% 03/15/11	10000 D	10560.7157		10560.7157	0
QADI	DTC	39710 Triparty Pledge	20095 COMMON	74727D108 QAD INC	1313 D	9650.55		9650.55	0
	DTC	39710 Triparty Pledge	2041711 CBOND	780097AN1 ROYAL BANK OF SCOTLAND GROUP PLC 5% 11/12/13	15000 D	15157.5		15157.5	0
	DTC	39710 Triparty Pledge	3937 CBOND	441812GD0 HSBC FINANCE CORP 6.5% 11/15/08	109200 D	111930.0699		111930.0699	0
	DTC	39710 Triparty Pledge	4780 CBOND	590188JP4 MERRILL LYNCH & CO INC 6% 02/17/09	24000 D	23507.74008		23507.74008	0
CAAS	DTC	39710 Triparty Pledge	2042560 COMMON	16936R105 CHINA AUTOMOTIVE SYSTEMS INC	5461 D	26158.19		26158.19	0
DPHIQ	DTC	39710 Triparty Pledge	10931 COMMON	247126105 DELPHI CORP	170848 D	14522.08		14522.08	0
	DTC	39710 Triparty Pledge	2406954 CBOND	554068AB2 MAAX HOLDINGS INC 0% 12/15/12 STEP	1000 D	15		15	0
CHC	DTC	39710 Triparty Pledge	2474476 MLP	15188T108 CENTERLINE HOLDING CO	16539 D	38039.7		38039.7	0
FNDT	DTC	39710 Triparty Pledge	6210 COMMON	M47095100 FUNDTTECH LTD	1220 D	16823.8		16823.8	0
MSPD	DTC	39710 Triparty Pledge	2588619 COMMON	602682205 MINDSPEED TECHNOLOGIES INC	3 D	9.6		9.6	0
PMII	DTC	39710 Triparty Pledge	2520528 COMMON	739299105 POWER MEDICAL INTERVENTIONS	683 D	2732		2732	0
CCOW	DTC	39710 Triparty Pledge	2356208 COMMON	140065202 CAPITAL CORP OF THE WEST	6252 D	21131.76		21131.76	0
	DTC	39710 Triparty Pledge	2390515 MEDNOTE	37042GW28 GMAC LLC 6.5% 02/15/13 SMN	10000 D	5016.2496		5016.2496	0
CRESY	DTC	39710 Triparty Pledge	24067 ADR	226406106 CRESUD S.A.-SPONS ADR	1850 D	20590.5		20590.5	0
	DTC	39710 Triparty Pledge	2026103 CBOND	984121BL6 XEROX CORP 7.125% 06/15/10	250000 D	264315.5325		264315.5325	0
HDLM	DTC	39710 Triparty Pledge	4700 COMMON	410252100 HANDLEMAN CO	898 D	1867.84		1867.84	0
ODC	DTC	39710 Triparty Pledge	852523 COMMON	677864100 OIL-DRI CORP OF AMERICA	768 D	12303.36		12303.36	0
DWRI	DTC	39710 Triparty Pledge	2241779 COMMON	250557105 DESIGN WITHIN REACH INC	2872 D	10281.76		10281.76	0
LXP	DTC	39710 Triparty Pledge	6845 REIT	529043101 LEXINGTON REALTY TRUST	6077 D	86901.1		86901.1	0
ATBIF	DTC	39710 Triparty Pledge	2491479 COMMON	04963Y102 ATRIUM INNOVATIONS INC	42 D	519.519		519.519	0
VG	DTC	39710 Triparty Pledge	2405292 COMMON	92886T201 VONAGE HOLDINGS CORP	979 D	1282.49		1282.49	0
MHJ	DTC	39710 Triparty Pledge	22213 COMMON	561651209 MAN SANG HOLDINGS INC	2800 D	10500		10500	0
	DTC	39710 Triparty Pledge	2578283 MEDNOTE	5252M0FX0 LEHMAN BROTHERS HOLDINGS INC 11% 06/02/23 MTN VAR	101000 D	25,744	6,435.9	6,435.9	1
GIVN	DTC	39710 Triparty Pledge	1284857 COMMON	M52020100 GIVEN IMAGING LTD	3520 D	48963.2		48963.2	0
ARGL	DTC	39710 Triparty Pledge	2411575 COMMON	40311102 ARGYLE SECURITY ACQUISITION CORP	900 D	3825		3825	0
CWST	DTC	39710 Triparty Pledge	5890 COMMON	147448104 CASELLA WASTE SYSTEMS INC-A	1710 D	22914		22914	0
	DTC	39710 Triparty Pledge	2416499 CBOND	28251TAQ6 801 GRAND CDO SERIES 2006-1 LLC 11.79% 09/20/16 144A	675000 D	19453.5		19453.5	0

IBB	DTC	39710 Triparty Pledge	795895 ETF	464287556 ISHARES NASDAQ BIOTECH INDX	19224 D	1614816	1614816	0
TSM	DTC	39710 Triparty Pledge	5327 ADR	874039100 TAIWAN SEMICONDUCTOR-SP ADR	99537 D	993379.26	993379.26	0
STBUY	DTC	39710 Triparty Pledge	910867 ADR	865625206 SUMITOMO TRUST & BANK-SP ADR	4062 D	26212.086	26212.086	0
EFA	DTC	39710 Triparty Pledge	1228798 ETF	464287465 ISHARES MSCI EAFE INDEX FUND	95822 D	5922757.82	5922757.82	0
LSR	DTC	39710 Triparty Pledge	1390367 COMMON	532169109 LIFE SCIENCES RESEARCH INC	64 D	2308.48	2308.48	0
WFBC	DTC	39710 Triparty Pledge	1498126 COMMON	971111W101 WILLOW FINANCIAL BANCORP INC	2998 D	33067.94	33067.94	0
WYE	DTC	39710 Triparty Pledge	1489769 COMMON	983024100 WYETH	9416 D	361762.72	361762.72	0
NEST	DTC	39710 Triparty Pledge	2019871 COMMON	641074505 NESTOR INC	54689 D	7109.57	7109.57	0
	DTC	39710 Triparty Pledge	2020039 PREFERRED	55185201 BAC CAPITAL TRUST IV 5.875% 05/03/33 PFD	4500 D	82485	82485	0
	DTC	39710 Triparty Pledge	2023795 PREFERRED	37023306 ANTHRACITE CAPITAL INC 9.375% PERP PFD C	2000 D	25100	25100	0
VUG	DTC	39710 Triparty Pledge	2051113 ETF	922908736 VANGUARD GROWTH ETF	130 D	7111	7111	0
RSF	DTC	39710 Triparty Pledge	2214422 CEF	74963H102 RMK STRATEGIC INCOME	12 D	11.28	11.28	0
PCYO	DTC	39710 Triparty Pledge	2215609 COMMON	746228303 PURE CYCLE CORP	708 D	4389.6	4389.6	0
STON	DTC	39710 Triparty Pledge	2264486 MLP	86183Q100 STONEMOR PARTNERS LP	250 D	3947.5	3947.5	0
NXTM	DTC	39710 Triparty Pledge	2358238 COMMON	67072V103 NXSTAGE MEDICAL INC	71784 D	272779.2	272779.2	0
INWK	DTC	39710 Triparty Pledge	2414952 COMMON	45773Y105 INNERWORKINGS INC	333005 D	3782936.8	3782936.8	0
VOD	DTC	39710 Triparty Pledge	2422995 ADR	92857W209 VODAFONE GROUP PLC-SP ADR	7650 D	184977	184977	0
UWBK	DTC	39710 Triparty Pledge	2430115 COMMON	913201109 UNITED WESTERN BANCORP INC	17500 D	228725	228725	0
MHD	DTC	39710 Triparty Pledge	2437665 CEF	09253N104 BLACKROCK MUNIHOLDINGS FUND	86694 D	1146961.62	1146961.62	0
ATN	DTC	39710 Triparty Pledge	2452435 COMMON	49303100 ATLAS ENERGY RESOURCES LLC	912 D	25453.92	25453.92	0
TWM	DTC	39710 Triparty Pledge	2459959 ETF	74347R834 ULTRASHORT RUSSELL2000 PROSH	776 D	47413.6	47413.6	0
HCD	DTC	39710 Triparty Pledge	2465323 COMMON	430067108 HIGHLAND DISTRESSED OPPORTUN	10129 D	40009.55	40009.55	0
UYG	DTC	39710 Triparty Pledge	2495447 ETF	74347R743 ULTRA FINANCIALS PROSHARES	42279 D	928446.84	928446.84	0
	DTC	39710 Triparty Pledge	2528454 PREFERRED	313400624 FEDERAL HOME LOAN MORTGAGE CORP 8.375% PERP PFD Z VAR	138530 D	173162.5	173162.5	0
EZCH	DTC	39710 Triparty Pledge	2597549 COMMON	M4146Y108 EZCHIP SEMICONDUCTOR LTD	1508 D	21232.64	21232.64	0
	DTC	39710 Triparty Pledge	2602533 CEF	454990599 INDIA FUND INC	328 D	11102.8	11102.8	0
					1540300425	1080059646	777263571	

Symbo	Source	SettlementDate	Reason Desc (DTC DO	Instrument	Product SubTy	CUSIP	Description	Qty	R/D flag	\$ MktVal
	DTC	9/19/2008		Triparty Pledge	2579980	MEDNOTE 5252M0FV4	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/12 LBC	3,500,000	D	490,000.00
	DTC	9/19/2008		Triparty Pledge	2528553	MEDNOTE 52522L459	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09 SP	232,680	D	19,149.56
	DTC	9/19/2008		Triparty Pledge	2544825	MEDNOTE 52522L525	LEHMAN BROTHERS HOLDINGS INC 0% 07/31/09 SP	192,329	D	17,732.73
	DTC	9/19/2008		Triparty Pledge	2472822	MEDNOTE 52520W556	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/10 BS	243,960	D	16,052.57
	DTC	9/19/2008		Triparty Pledge	2479785	CBOND 52520W515	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/10 BS	198,363	D	13,270.48
	DTC	9/19/2008		Triparty Pledge	2508316	MEDNOTE 52522L137	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/12 ST	248,875	D	13,215.26
	DTC	9/19/2008		Triparty Pledge	2578287	MEDNOTE 5252M0FW2	LEHMAN BROTHERS HOLDINGS INC 8% 05/19/23 MT	4,800,000	D	1,230,931.20
	DTC	9/19/2008		Triparty Pledge	2535740	CBOND 52522L491	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 SP	55,078	D	4,290.58
	DTC	9/19/2008		Triparty Pledge	2576742	MEDNOTE 5252M0FJ1	LEHMAN BROTHERS HOLDINGS INC 0% 05/05/09 SP	475,000	D	66,500.00
	DTC	9/19/2008		Triparty Pledge	2528555	CBOND 52522L392	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09 BS	61,100	D	4,209.79
	DTC	9/19/2008		Triparty Pledge	2512962	MEDNOTE 52522L236	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/09 BS	55,300	D	3,909.71
	DTC	9/19/2008		Triparty Pledge	2573578	MEDNOTE 5252M0FB8	LEHMAN BROTHERS HOLDINGS INC 24.4% 04/20/09	400,000	D	56,000.00
	DTC	9/19/2008		Triparty Pledge	2522800	MEDNOTE 52522L418	LEHMAN BROTHERS HOLDINGS INC 0% 05/06/09 SP	45,283	D	3,590.94
	DTC	9/19/2008		Triparty Pledge	2510949	CBONDCNV 52522L251	LEHMAN BROTHERS HOLDINGS INC 0% 09/19/08 CV	51,296	D	3,185.48
	DTC	9/19/2008		Triparty Pledge	2587977	MEDNOTE 52523J248	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 SP	31,610	D	2,949.21
	DTC	9/19/2008		Triparty Pledge	2290836	CBOND 524908MG2	LEHMAN BROTHERS HOLDINGS INC 0% 11/15/09 SX	300,000	D	287,100.00
	DTC	9/19/2008		Triparty Pledge	2561668	MEDNOTE 52522L566	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 RT	30,050	D	2,761.60
	DTC	9/19/2008		Triparty Pledge	2561670	MEDNOTE 52522L582	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 MX	34,468	D	2,733.31
	DTC	9/19/2008		Triparty Pledge	2560850	MEDNOTE 5252M0EH6	LEHMAN BROTHERS HOLDINGS INC 10% 03/13/23 M	1,052,000	D	878,693.52
	DTC	9/19/2008		Triparty Pledge	2554203	MEDNOTE 52522L715	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 INT	28,620	D	2,575.80
	DTC	9/19/2008		Triparty Pledge	2538257	MEDNOTE 5252M0BS5	LEHMAN BROTHERS HOLDINGS INC 8.25% 01/30/23 I	1,000,000	D	992,500.00
	DTC	9/19/2008		Triparty Pledge	2494143	MEDNOTE 52520W390	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 BS	10,000	D	836.00
	DTC	9/19/2008		Triparty Pledge	2570884	MEDNOTE 5252M0FA0	LEHMAN BROTHERS HOLDINGS INC 15.73% 04/21/23	325,000	D	325,000.00
	DTC	9/19/2008		Triparty Pledge	2535739	CBOND 52522L483	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 BS	38,100	D	2,434.59
	DTC	9/19/2008		Triparty Pledge	2582436	MEDNOTE 52523J230	LEHMAN BROTHERS HOLDINGS INC 0% 05/28/10 S5F	10,500	D	781.20
	DTC	9/19/2008		Triparty Pledge	2555774	MEDNOTE 5252M0DT1	LEHMAN BROTHERS HOLDINGS INC 0% 02/20/09 XLF	100,000	D	14,000.00
LEHMQ	DTC	9/19/2008		Triparty Pledge	12080	COMMON 524908100	LEHMAN BROTHERS HOLDINGS INC	4,363,465	D	938,144.98
	DTC	9/19/2008		Triparty Pledge	2569313	MEDNOTE 52523J131	LEHMAN BROTHERS HOLDINGS INC 0% 03/28/13 BS	35,120	D	2,124.76
	DTC	9/19/2008		Triparty Pledge	2560964	CBOND 52523J412	LEHMAN BROTHERS HOLDINGS INC 0% 02/26/10 BS	30,100	D	2,122.05
	DTC	9/19/2008		Triparty Pledge	2599420	CBOND 52520KYE1	LEHMAN BROTHERS COMMERCIAL BANK 10% 08/28/	200,000	D	198,780.00
	DTC	9/19/2008		Triparty Pledge	2570054	MEDNOTE 52522L814	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 MX	7,980	D	607.28
	DTC	9/19/2008		Triparty Pledge	2473751	MEDNOTE 52517PU41	LEHMAN BROTHERS HOLDINGS INC 0% 03/30/09 BS	242,000	D	33,880.00
	DTC	9/19/2008		Triparty Pledge	2577282	CBONDCNV 5252M0FR3	LEHMAN BROTHERS HOLDINGS INC 0% 05/08/09 CV	255,000	D	211,981.50
	DTC	9/19/2008		Triparty Pledge	2579046	MEDNOTE 5252M0FF9	LEHMAN BROTHERS HOLDINGS INC 0% 05/17/10 BS	250,000	D	150,000.00
	DTC	9/19/2008		Triparty Pledge	2472821	CBOND 52520W564	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/11 BS	30,000	D	2,076.00
IEF	DTC	9/19/2008		Triparty Pledge	1669691	ETF 464287440	ISHARES LEHMAN 7-10YR TREAS	525	D	46,830.00
	DTC	9/19/2008		Triparty Pledge	2508315	CBOND 52522L129	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/12 BS	6,916	D	461.30
	DTC	9/19/2008		Triparty Pledge	2567571	MEDNOTE 5252M0ED5	LEHMAN BROTHERS HOLDINGS INC 0% 03/19/10 BS	70,000	D	52,766.00
	DTC	9/19/2008		Triparty Pledge	2271438	CBOND 524908MB3	LEHMAN BROTHERS HOLDINGS INC 0% 09/28/09 SP	43,000	D	6,020.00
	DTC	9/19/2008		Triparty Pledge	2576234	MEDNOTE 52523J156	LEHMAN BROTHERS HOLDINGS INC 0% 10/30/09 RT	4,830	D	437.60
LBC	DTC	9/19/2008		Triparty Pledge	2029131	CEF 525178109	LEHMAN BROTHERS/FIRST TRUST INCOME OPPOR	23,951	D	219,870.18
	DTC	9/19/2008		Triparty Pledge	2554646	MEDNOTE 5252M0CE5	LEHMAN BROTHERS HOLDINGS INC 0% 02/19/10 BS	60,000	D	36,000.00
	DTC	9/19/2008		Triparty Pledge	2528554	CBOND 52522L376	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09 MX	5,100	D	428.40
	DTC	9/19/2008		Triparty Pledge	2588012	MEDNOTE 52523J263	LEHMAN BROTHERS HOLDINGS INC 0% 12/18/09 PB	5,000	D	412.00
	DTC	9/19/2008		Triparty Pledge	2503327	MEDNOTE 52517P3L3	LEHMAN BROTHERS HOLDINGS INC 8% 08/23/22 MT	650,000	D	642,850.00

DTC	9/19/2008	Triparty Pledge 2461253	MEDNOTE	52517PT76	LEHMAN BROTHERS HOLDINGS INC 0% 02/27/17 MTI	150,000 D	141,045.00
DTC	9/19/2008	Triparty Pledge 2379686	MEDNOTE	52517PE31	LEHMAN BROTHERS HOLDINGS INC 8% 02/24/21 MTI	140,000 D	35,746.62
DTC	9/19/2008	Triparty Pledge 2569710	MEDNOTE	52522L806	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 SP>	129,260 D	10,586.39
DTC	9/19/2008	Triparty Pledge 2579983	MEDNOTE	5252M0EB9	LEHMAN BROTHERS HOLDINGS INC 6% 06/02/11 MTI	1,000,000 D	1,000,000.00
DTC	9/19/2008	Triparty Pledge 2554199	MEDNOTE	52522L699	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 PEF	3,300 D	307.56
DTC	9/19/2008	Triparty Pledge 2513606	MEDNOTE	52522L244	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/10 BS†	146,600 D	9,998.12
DTC	9/19/2008	Triparty Pledge 2521161	CBOND	52522L384	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 S5F	19,800 D	1,251.36
DTC	9/19/2008	Triparty Pledge 2479957	MEDNOTE	52517PY96	LEHMAN BROTHERS HOLDINGS INC 0% 05/23/17 MTI	500,000 D	125,000.00
DTC	9/19/2008	Triparty Pledge 2521160	MEDNOTE	52522L335	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 SP>	122,324 D	8,525.98
DTC	9/19/2008	Triparty Pledge 2527637	MEDNOTE	52520W333	LEHMAN BROTHERS HOLDINGS INC 0% 11/30/09 BS†	111,000 D	8,269.50
DTC	9/19/2008	Triparty Pledge 2039472	PREFERED	52519M205	LEHMAN BROTHERS/FIRST TRUST INCOME OPPOR†	5 D	500.00
DTC	9/19/2008	Triparty Pledge 2580755	MEDNOTE	5252M0BQ9	LEHMAN BROTHERS HOLDINGS INC 0% 05/21/10 SP>	35,000 D	4,900.00
DTC	9/19/2008	Triparty Pledge 2515569	MEDNOTE	52517P6Y2	LEHMAN BROTHERS HOLDINGS INC 0% 10/13/09 bsk	150,000 D	119,970.00
DTC	9/19/2008	Triparty Pledge 2561671	MEDNOTE	52522L772	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 BS†	75,450 D	7,439.37
DTC	9/19/2008	Triparty Pledge 2569374	MEDNOTE	52522L871	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 XLE	67,640 D	7,393.05
DTC	9/19/2008	Triparty Pledge 2502057	MEDNOTE	52520W358	LEHMAN BROTHERS HOLDINGS INC 0% 07/30/10 BS†	112,915 D	7,249.14
DTC	9/19/2008	Triparty Pledge 2496539	MEDNOTE	52517P3U3	LEHMAN BROTHERS HOLDINGS INC 11% 07/18/22 M†	100,000 D	88,820.00
DTC	9/19/2008	Triparty Pledge 2513168	MEDNOTE	52517P6S5	LEHMAN BROTHERS HOLDINGS INC 9% 10/17/22 MT†	100,000 D	100,000.00
DTC	9/19/2008	Triparty Pledge 2521157	MEDNOTE	52522L301	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 SX†	108,150 D	7,127.09
DTC	9/19/2008	Triparty Pledge 2508318	CBOND	52522L186	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/11 BS†	96,830 D	-
DTC	9/19/2008	Triparty Pledge 2554201	MEDNOTE	52522L707	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 XOI	80,350 D	6,821.72
DTC	9/19/2008	Triparty Pledge 2521156	MEDNOTE	52522L293	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 SP>	72,994 D	6,737.35
DTC	9/19/2008	Triparty Pledge 2561669	MEDNOTE	52522L574	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 SP>	80,436 D	6,491.19
DTC	9/19/2008	Triparty Pledge 2550136	MEDNOTE	52522L657	LEHMAN BROTHERS HOLDINGS INC 0% 08/10/09 S5F	64,400 D	5,403.16
DTC	9/19/2008	Triparty Pledge 2508319	CBOND	52522L889	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/11 BS†	76,700 D	5,223.27
DTC	9/19/2008	Triparty Pledge 2569342	MEDNOTE	52523J438	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/10 BS†	74,409 D	5,104.46
DTC	9/19/2008	Triparty Pledge 2521158	MEDNOTE	52522L319	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 MTI	70,650 D	4,987.89
DTC	9/19/2008	Triparty Pledge 2520445	MEDNOTE	52520W341	LEHMAN BROTHERS HOLDINGS INC 0% 10/30/09 BS†	64,725 D	4,964.41
DTC	9/19/2008	Triparty Pledge 2554066	CBOND	52522L673	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 PG	2,500 D	241.00
DTC	9/19/2008	Triparty Pledge 2569709	MEDNOTE	52522L798	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 RT^	2,530 D	229.98
DTC	9/19/2008	Triparty Pledge 2513189	MEDNOTE	52517P3N9	LEHMAN BROTHERS HOLDINGS INC 0% 04/02/09 BS†	25,000 D	15,000.00
DTC	9/19/2008	Triparty Pledge 2561748	MEDNOTE	5252M0DD6	LEHMAN BROTHERS HOLDINGS INC 0% 02/28/13 Bsk	25,000 D	3,500.00
DTC	9/19/2008	Triparty Pledge 2319979	MEDNOTE	52517PZL8	LEHMAN BROTHERS HOLDINGS INC 6% 05/19/20 MTI	50,000 D	12,741.65
DTC	9/19/2008	Triparty Pledge 2502471	MEDNOTE	52517P3W9	LEHMAN BROTHERS HOLDINGS INC 2% 10/31/12 BS†	26,000 D	3,640.00
DTC	9/19/2008	Triparty Pledge 2393770	CBOND	52519H3P0	LEHMAN BROTHERS BANK FSB 0% 03/31/11 BSKT	18,000 D	17,476.20
DTC	9/19/2008	Triparty Pledge 2398764	CBOND	52519H5C7	LEHMAN BROTHERS BANK FSB 0% 04/28/11 Bskt	11,000 D	11,204.60
DTC	9/19/2008	Triparty Pledge 2582257	CBOND CNV	524935BE2	LEHMAN BROTHERS HOLDINGS INC 23% 11/30/08 C^	22,000 D	3,080.00
DTC	9/19/2008	Triparty Pledge 2567100	MEDNOTE	5252M0AL1	LEHMAN BROTHERS HOLDINGS INC 0% 03/22/10 BS†	20,000 D	12,000.00
DTC	9/19/2008	Triparty Pledge 2568622	CBOND	52521ELD0	LEHMAN BROTHERS BANK FSB 0% 09/28/12 SPX	27,000 D	16,507.80
DTC	9/19/2008	Triparty Pledge 2405719	CBOND	52519H7A9	LEHMAN BROTHERS BANK FSB 0% 05/31/11 BSKT	10,000 D	1,400.00
DTC	9/19/2008	Triparty Pledge 2511544	CBOND CNV	524908L73	LEHMAN BROTHERS HOLDINGS INC 10% 09/24/08 C^	10,000 D	1,400.00
DTC	9/19/2008	Triparty Pledge 2571448	CBOND CNV	5249087D6	LEHMAN BROTHERS HOLDINGS INC 9% 10/07/08 CV	15,000 D	2,100.00
DTC	9/19/2008	Triparty Pledge 2576438	CBOND CNV	524935BG7	LEHMAN BROTHERS HOLDINGS INC 10.2% 10/30/08 C^	12,000 D	1,680.00
DTC	9/19/2008	Triparty Pledge 2543653	MEDNOTE	52517P6E6	LEHMAN BROTHERS HOLDINGS INC 0% 01/31/11 BS†	21,000 D	12,600.00
DTC	9/19/2008	Triparty Pledge 2560919	MEDNOTE	5252M0CY1	LEHMAN BROTHERS HOLDINGS INC 0% 02/28/10 XLF	20,000 D	2,800.00
DTC	9/19/2008	Triparty Pledge 2537911	MEDNOTE	5252M0BG1	LEHMAN BROTHERS HOLDINGS INC 0% 01/11/12 BS†	17,000 D	10,200.00

	DTC	9/19/2008	Triparty Pledge 2596924	CBONDCNV	524935DK6	LEHMAN BROTHERS HOLDINGS INC 9.25% 07/31/09	10,000 D	1,400.00
	DTC	9/19/2008	Triparty Pledge 2466397	CBOND	52521EEV8	LEHMAN BROTHERS BANK FSB 0% 02/28/12 BSKT	10,000 D	9,146.00
	DTC	9/19/2008	Triparty Pledge 2512943	CBONDCNV	524908N30	LEHMAN BROTHERS HOLDINGS INC 14.35% 09/28/08	20,000 D	2,800.00
	DTC	9/19/2008	Triparty Pledge 2542986	MEDNOTE	5252M0CJ4	LEHMAN BROTHERS HOLDINGS INC 0% 01/25/13 BSKT	20,000 D	2,800.00
	DTC	9/19/2008	Triparty Pledge 2429400	CBOND	52521ECH1	LEHMAN BROTHERS BANK FSB 0% 08/31/11 BSKT	9,000 D	8,617.50
	DTC	9/19/2008	Triparty Pledge 2560852	MEDNOTE	5252M0DA2	LEHMAN BROTHERS HOLDINGS INC 0% 02/28/11 BSKT	12,000 D	7,200.00
	DTC	9/19/2008	Triparty Pledge 2558694	CBOND	52521ENF3	LEHMAN BROTHERS BANK FSB 0% 01/31/13 BSKT	15,000 D	13,326.00
	DTC	9/19/2008	Triparty Pledge 2528566	CBONDCNV	5249083B4	LEHMAN BROTHERS HOLDINGS INC 10.5% 11/28/08	15,000 D	2,100.00
	DTC	9/19/2008	Triparty Pledge 2487114	MEDNOTE	52520W440	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09 BSKT	1,500 D	127.35
	DTC	9/19/2008	Triparty Pledge 2537912	CBOND	5252M0BF3	LEHMAN BROTHERS HOLDINGS INC 0% 01/11/10 BSKT	10,000 D	6,000.00
	DTC	9/19/2008	Triparty Pledge 2460446	MEDNOTE	524908UK4	LEHMAN BROTHERS HOLDINGS INC 0% 01/31/11 MTI	13,000 D	1,820.00
	DTC	9/19/2008	Triparty Pledge 2543462	MEDNOTE	52517P7K1	LEHMAN BROTHERS HOLDINGS INC 0% 02/01/10 BSKT	10,000 D	6,000.00
	DTC	9/19/2008	Triparty Pledge 2584855	MEDNOTE	52520W283	LEHMAN BROTHERS HOLDINGS INC 0% 07/29/11 eUF	1,000 D	67.10
	DTC	9/19/2008	Triparty Pledge 2589869	CBONDCNV	524935CX9	LEHMAN BROTHERS HOLDINGS INC 33.8% 10/10/08	14,000 D	1,960.00
	DTC	9/19/2008	Triparty Pledge 2544321	MEDNOTE	52520W325	LEHMAN BROTHERS HOLDINGS INC 0% 01/29/10 BSKT	900 D	64.26
	DTC	9/19/2008	Triparty Pledge 2576229	CBONDCNV	524935AP8	LEHMAN BROTHERS HOLDINGS INC 25% 10/30/08 CV	25,000 D	3,500.00
	DTC	9/19/2008	Triparty Pledge 2414478	CBOND	52519H7L5	LEHMAN BROTHERS BANK FSB 0% 06/30/11 BSK1	5,000 D	5,336.00
	DTC	9/19/2008	Triparty Pledge 2322301	MEDNOTE	52517PZN4	LEHMAN BROTHERS HOLDINGS INC 4.7212% 05/26/11	20,000 D	5,057.70
	DTC	9/19/2008	Triparty Pledge 2501643	MEDNOTE	52517P3S8	LEHMAN BROTHERS HOLDINGS INC 0% 01/30/09 BSKT	1,000 D	910.60
	DTC	9/19/2008	Triparty Pledge 2560942	MEDNOTE	5252M0CX3	LEHMAN BROTHERS HOLDINGS INC 0% 02/27/13 SP	7,000 D	980.00
	DTC	9/19/2008	Triparty Pledge 2513188	MEDNOTE	52517P5M9	LEHMAN BROTHERS HOLDINGS INC 0% 10/04/10 bsk	1,000 D	600.00
GVI	DTC	9/19/2008	Triparty Pledge 2483439	ETF	464288612	ISHARES LEHMAN INTERMEDIATE	5 D	513.00
	DTC	9/19/2008	Triparty Pledge 2480110	CBONDCNV	52520W549	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 CV	4,500 D	423.90
	DTC	9/19/2008	Triparty Pledge 2050305	PREFERED	524908639	LEHMAN BROTHERS HOLDINGS INC 3.9375% PERP F	9,300 D	372.00
	DTC	9/19/2008	Triparty Pledge 2016605	PREFERED	52519Y209	LEHMAN BROTHERS HOLDINGS CAPITAL TRUST III	6,000 D	630.00
	DTC	9/19/2008	Triparty Pledge 2508125	MEDNOTE	52517P4M0	LEHMAN BROTHERS HOLDINGS INC 0% 08/30/12 BSKT	7,000 D	980.00
	DTC	9/19/2008	Triparty Pledge 2460413	CBOND	52521EEN6	LEHMAN BROTHERS BANK FSB 0% 01/31/12 BSKT	5,000 D	4,633.50
	DTC	9/19/2008	Triparty Pledge 2516360	CBONDCNV	5249083H1	LEHMAN BROTHERS HOLDINGS INC 19.25% 10/12/08	4,000 D	560.00
	DTC	9/19/2008	Triparty Pledge 2527597	MEDNOTE	5252M0AF4	LEHMAN BROTHERS HOLDINGS INC 0% 11/30/09 BSKT	5,000 D	3,000.00
	DTC	9/19/2008	Triparty Pledge 2587412	MEDNOTE	5252M0FZ5	LEHMAN BROTHERS HOLDINGS INC 0% 12/30/10 Bsk	5,000 D	3,000.00
	DTC	9/19/2008	Triparty Pledge 2569779	CBONDCNV	5249087K0	LEHMAN BROTHERS HOLDINGS INC 15% 09/30/08 CV	5,000 D	700.00
	DTC	9/19/2008	Triparty Pledge 2455107	CBOND	52521EEH9	LEHMAN BROTHERS BANK FSB 0% 12/28/11 CD	3,000 D	2,800.80
	DTC	9/19/2008	Triparty Pledge 2543867	CBOND	52521EGF1	LEHMAN BROTHERS BANK FSB 0% 06/29/12 BSKT	3,000 D	2,705.40
	DTC	9/19/2008	Triparty Pledge 2588011	MEDNOTE	52523J255	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 Sp	280 D	26.04
	DTC	9/19/2008	Triparty Pledge 2567101	MEDNOTE	5252M0BK2	LEHMAN BROTHERS HOLDINGS INC 0% 03/20/12 BSKT	4,000 D	2,400.00
	DTC	9/19/2008	Triparty Pledge 2519234	MEDNOTE	52517P7B1	LEHMAN BROTHERS HOLDINGS INC 0% 10/25/11 BSKT	2,000 D	280.00
	DTC	9/19/2008	Triparty Pledge 2521167	MEDNOTE	52517P6Z9	LEHMAN BROTHERS HOLDINGS INC 0% 10/31/12 BSKT	2,000 D	280.00
	DTC	9/19/2008	Triparty Pledge 2569343	MEDNOTE	52523J446	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/10 BSKT	3,000 D	158.70
	DTC	9/19/2008	Triparty Pledge 2584344	PREFERED	52520W218	LEHMAN BROTHERS HOLDINGS INC 8.75% PERP CV	165 D	247.50
	DTC	9/19/2008	Triparty Pledge 2038587	PREFERED	52520B206	LEHMAN BROTHERS HOLDINGS CAPITAL TRUST IV	2,500 D	375.00
	DTC	9/19/2008	Triparty Pledge 2272043	MUNI	52520GAB2	LEHMAN BROS POOL-RI	25,000 D	23,355.75
	DTC	9/19/2008	Triparty Pledge 2308245	MUNI	52520GAD8	LEHMAN BROS-RES-L5J	25,000 D	196,082.25
	DTC	9/19/2008	Triparty Pledge 2567836	CBOND	52520KRL3	LEHMAN BROTHERS COMMERCIAL BANK 0% 02/28/11	17,000 D	14,939.60
	DTC	9/19/2008	Triparty Pledge 2570065	CBOND	52520KRT6	LEHMAN BROTHERS COMMERCIAL BANK 0% 03/31/11	5,000 D	4,812.50
	DTC	9/19/2008	Triparty Pledge 2576485	CBOND	52520KSP3	LEHMAN BROTHERS COMMERCIAL BANK 0% 04/30/11	10,000 D	9,445.00
	DTC	9/19/2008	Triparty Pledge 2398931	WARRANT	52520L113	LEHMAN BROS EQUITY INDX 144A WARRANT	10,000,000 D	-

	DTC	9/19/2008	Triparty Pledge 2406722	WARRANT	52520L162	LEHMAN-CW13 ANHUI CONCH CE	5,059,044	D	-
	DTC	9/19/2008	Triparty Pledge 2406721	WARRANT	52520L170	LEHMAN-CW08 BAOSHAN IRON &	35,000,000	D	-
	DTC	9/19/2008	Triparty Pledge 2591877	WARRANT	52520L378	WTS LEHMAN BROS LUXEMBOURG EQUITY FIN S A	12,500,000	D	-
	DTC	9/19/2008	Triparty Pledge 2465241	WARRANT	52520L386	LEHMAN BROTHERS WTS AC K=1.0E-4 03/08/12 144A	7,500,000	D	-
	DTC	9/19/2008	Triparty Pledge 2468403	WARRANT	52520L402	LEHMAN-CW12 IDEA CELLULAR	7,450,326	D	13,768,202.45
	DTC	9/19/2008	Triparty Pledge 2477876	WARRANT	52520L444	LEHMAN BROTHERS WTS AC K=1.0E-4 05 LEHMAN E	1,388,000	D	-
	DTC	9/19/2008	Triparty Pledge 2477877	WARRANT	52520L451	LEHMAN BROTHERS WTS AC K=1.0E 144A LEHMAN I	4,000,000	D	-
	DTC	9/19/2008	Triparty Pledge 2600235	WARRANT	52520L477	WTS LEHMAN BROS EQUITY FIN SA IND LOW EX PR	7,500,000	D	-
	DTC	9/19/2008	Triparty Pledge 2483133	WARRANT	52520L485	LEHMAN-CW12 BHARAT HEAVY E	750,000	D	-
	DTC	9/19/2008	Triparty Pledge 2530392	WARRANT	52520L519	WTS LEHMAN BROS EQTY FIN SAINDIAN LOW EX EX	1,250,000	D	-
	DTC	9/19/2008	Triparty Pledge 2484751	WARRANT	52520L527	LEHMAN BROTHERS WTS AC K=1.0E-4 06 LEHMAN E	7,500,000	D	-
	DTC	9/19/2008	Triparty Pledge 2491369	WARRANT	52520L535	LEHMAN-CW12 INDIA CEMENTS	630,338	D	-
	DTC	9/19/2008	Triparty Pledge 2493683	WARRANT	52520L550	LEHMAN BROTHERS WTS AC K=1.0 07/10/12	1,975,000	D	-
	DTC	9/19/2008	Triparty Pledge 2495630	WARRANT	52520L576	LEHMAN-CW12 AMBUJA CEMENTS	20,000,000	D	61,456,000.00
	DTC	9/19/2008	Triparty Pledge 2498580	WARRANT	52520L584	LEHMAN-CW12 JINDAL SAW LTD	3,000,000	D	-
	DTC	9/19/2008	Triparty Pledge 2500656	WARRANT	52520L592	LEHMAN CHINA PRICE WNT SICHAUN 144A	15,000,000	D	-
	DTC	9/19/2008	Triparty Pledge 2506421	WARRANT	52520L600	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12	2,000,000	D	-
	DTC	9/19/2008	Triparty Pledge 2506422	WARRANT	52520L618	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12	10,000,000	D	-
	DTC	9/19/2008	Triparty Pledge 2506420	WARRANT	52520L626	WTS LEHMAN BROS EQUITY FIN S.ANSUEL INDIAN L	1,000,000	D	-
	DTC	9/19/2008	Triparty Pledge 2506418	WARRANT	52520L634	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12	1,300,000	D	-
	DTC	9/19/2008	Triparty Pledge 2506419	WARRANT	52520L642	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12 144A	6,500,000	D	-
	DTC	9/19/2008	Triparty Pledge 2507933	WARRANT	52520L659	WTS LEHMAN BROS EQ. FINANCENASB IND LOW E	2,000,000	D	-
	DTC	9/19/2008	Triparty Pledge 2508207	WARRANT	52520L675	LEHMAN-CW12 ICICI BANK LTD	1,750,000	D	-
	DTC	9/19/2008	Triparty Pledge 2507942	WARRANT	52520L683	WTS LEHMAN BROS EQ. FINANCENMICE IND LOW E	300,000	D	-
	DTC	9/19/2008	Triparty Pledge 2508209	WARRANT	52520L691	WTS LEHMAN BROS EQ. FINANCENMAST IND LOW E	5,000,000	D	-
LBPLL	DTC	9/19/2008	Triparty Pledge 2507935	WARRANT	52520L709	LEHMAN-CW12 PUNJ LLOYD LIM	5,000,000	D	-
LBSDL	DTC	9/19/2008	Triparty Pledge 2507936	WARRANT	52520L717	LEHMAN-CW12 SANGHI INDUSTR	15,000,000	D	-
	DTC	9/19/2008	Triparty Pledge 2508607	WARRANT	52520L725	LEHMAN BROTHERS WTS AC K=1.0E-4 09/24/12	7,500,000	D	-
	DTC	9/19/2008	Triparty Pledge 2512614	WARRANT	52520L733	LEHMAN BROTHERS WTS AC K=0.0010 09/05/12	17,500,000	D	-
	DTC	9/19/2008	Triparty Pledge 2512615	WARRANT	52520L741	LEHMAN BROTHERS WTS AC K=1.0E-4 09/05/12	14,000,000	D	-
	DTC	9/19/2008	Triparty Pledge 2512616	WARRANT	52520L758	LEHMAN BROTHERS WTS AC K=1.0E-4 09/05/12	2,500,000	D	-
	DTC	9/19/2008	Triparty Pledge 2509699	WARRANT	52520L766	LEHMAN BROTHERS WTS AC K=1.0E-4 09/27/12	9,000,000	D	-
	DTC	9/19/2008	Triparty Pledge 2509923	WARRANT	52520L774	LEHMAN-CW12 RELIANCE ENERG	1,500,000	D	-
	DTC	9/19/2008	Triparty Pledge 2510158	WARRANT	52520L782	LEHMAN BROTHERS WTS AC K=1.0E-4 10/01/12	2,500,000	D	-
LBUTL	DTC	9/19/2008	Triparty Pledge 2510868	WARRANT	52520L790	LEHMAN-CW12 UNITECH LIMITE	5,000,000	D	-
LBGIF	DTC	9/19/2008	Triparty Pledge 2579490	WARRANT	52520L816	LEHMAN-CW12 POWER GRID COR	15,000,000	D	-
LGMRL	DTC	9/19/2008	Triparty Pledge 2513323	WARRANT	52520L832	LEHMAN-CW12 GMR INFRASTRUC	1,500,000	D	32,137,426.50
	DTC	9/19/2008	Triparty Pledge 2464345	WARRANT	52520L840	LEHMAN BROTHERS WTS AC K=1.0E-4 03 LEHMAN E	8,000,000	D	-
	DTC	9/19/2008	Triparty Pledge 2513324	WARRANT	52522M119	LEHMAN BROTHERS WTS AC K=1.0E-4 10 LEHMAN E	200,000	D	-
	DTC	9/19/2008	Triparty Pledge 2541116	WARRANT	52522M127	LEHMAN-CW12 DAQIN RAILWAY	7,000,000	D	-
	DTC	9/19/2008	Triparty Pledge 2514406	WARRANT	52522M135	LEHMAN BROTHERS WTS AC K=1.0E-4 10/26/12	3,000,000	D	14,953,125.00
	DTC	9/19/2008	Triparty Pledge 2515212	WARRANT	52522M143	LEHMAN BROTHERS WTS AC K=1.0E-4 10/19/12	13,500,000	D	-
	DTC	9/19/2008	Triparty Pledge 2516142	WARRANT	52522M150	LEHMAN-CW12 TELE DATA INFO	12,500,000	D	-
	DTC	9/19/2008	Triparty Pledge 2516146	WARRANT	52522M168	LEHMAN-CW12 SPICE COMMUNIC	25,000,000	D	-
	DTC	9/19/2008	Triparty Pledge 2516144	WARRANT	52522M176	LEHMAN BROTHERS WTS AC K=1.0E-4 10/26/12	25,000,000	D	-
	DTC	9/19/2008	Triparty Pledge 2520316	WARRANT	52522M184	LEHMAN-CW12 TECH MAHINDRA	5,000,000	D	-

	DTC	9/19/2008	Triparty Pledge 2516145	WARRANT	52522M192	LEHMAN-CW12 STERLITE INDUS	10,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2516153	WARRANT	52522M200	LEHMAN-CW12 STEEL AUTHORIT	50,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2516152	WARRANT	52522M218	LEHMAN-CW12 INDUSIND BANK	5,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2516329	WARRANT	52522M226	LEHMAN-CW12 OIL & NATURAL	24,598,439 D	-
LBKRL	DTC	9/19/2008	Triparty Pledge 2516663	WARRANT	52522M234	LEHMAN-CW12 CONSOLIDATED C	1,150,000 D	-
	DTC	9/19/2008	Triparty Pledge 2516662	WARRANT	52522M242	LEHMAN-CW12 KOUTONS RETAIL	1,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2517511	WARRANT	52522M259	LEHMAN-CW12 INDIAN OIL COR	24,727,529 D	-
	DTC	9/19/2008	Triparty Pledge 2517608	WARRANT	52522M267	WTS LEHMAN BROTHERS (LUXEMBOURG) EQUI	30,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2518760	WARRANT	52522M275	WTS LEHMAN BROTHERS (LUXMB)EQUITY FINANCE	4,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2519264	WARRANT	52522M283	WTS LEHMAN BRO(LUX) SA CALL WTS ON CHINA	2,498,392 D	15,774,597.25
	DTC	9/19/2008	Triparty Pledge 2520346	WARRANT	52522M291	LEHMAN BROTHERS WTS AC K=1.0E-4 11/15/12	10,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2521494	WARRANT	52522M309	LEHMAN-CW12 GUANGZHOU KING	1,527 D	2,848.16
	DTC	9/19/2008	Triparty Pledge 2521495	WARRANT	52522M317	LEHMAN-CW12 SHANGHAI YANHU	1,583 D	1,689.38
	DTC	9/19/2008	Triparty Pledge 2521799	WARRANT	52522M325	LEHMAN-CW12 PETROCHINA CO	10,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2523464	WARRANT	52522M341	LEHMAN BROTHERS WTS AC K=1.0E-4 11/26/12	10,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2523463	WARRANT	52522M358	LEHMAN BROTHERS WTS AC K=1.0E-4 11/26/12	10,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2532054	WARRANT	52522M408	LEHMAN BROTHERS WTS AC K=1.0E-4 01/02/13 144A	4,500,000 D	24,615,000.00
	DTC	9/19/2008	Triparty Pledge 2533915	WARRANT	52522M416	LEHMAN-CW13 XINJIANG GOLDW	5,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2533916	WARRANT	52522M424	LEHMAN-CW13 CHINA PACIFIC	5,000,000 D	21,067,175.00
	DTC	9/19/2008	Triparty Pledge 2545333	WARRANT	52522M481	LEHMAN BROTHERS WTS AC K=1.0E-4 02/20/13	12,500,000 D	38,420,000.00
	DTC	9/19/2008	Triparty Pledge 2568218	WARRANT	52522M515	LEHMAN-CW11 LANDLORD BASKET	1,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2574123	WARRANT	52522M531	LEHMAN BROTHERS WTS AC K= 05/07/13 144A	1,000,000 D	2,973,600.00
	DTC	9/19/2008	Triparty Pledge 2580122	WARRANT	52522M572	LEHMAN BROTHERS WTS AC K=1.0E-4 06/06/13 144A	2,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2580954	WARRANT	52522M580	LEHMAN-CW13 TATA POWER CO LT	500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2583030	WARRANT	52522M606	LEHMAN BROTHERS WTS AC K=1.0E-4 06/21/13 144A	1,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2589985	WARRANT	52522M614	LEHMAN BROTHERS WTS AC K=1.0E-4 07/02/13	1,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2581306	MUNIRIB	52522NPV5	LEHMAN TR RI-TRS-P36	25,000 D	25,000.00
	DTC	9/19/2008	Triparty Pledge 2581321	MUNIRIB	52522NQM4	LEHMAN MUN TR-P43	25,000 D	25,000.00
	DTC	9/19/2008	Triparty Pledge 2581322	MUNIRIB	52522NQP7	LEHMAN MUN TR-144A	25,000 D	25,000.00
	DTC	9/19/2008	Triparty Pledge 2587597	MEDNOTE	524935129	LEHMAN BROTHERS HOLDINGS INC 0% 12/31/09 RIC	388 D	28.13
	DTC	9/19/2008	Triparty Pledge 2429249	MEDNOTE	52517PL66	LEHMAN BROTHERS HOLDINGS INC 7% 09/14/21 MTI	50,000 D	6,500.00
	DTC	9/19/2008	Triparty Pledge 2473555	CBOND	52519CY69	LEHMAN BROTHERS BANK FSB 5.25% 08/06/18 CD	15,000 D	-
	DTC	9/19/2008	Triparty Pledge 2525123	MEDNOTE	5252M0AW7	LEHMAN BROTHERS HOLDINGS INC 8.9% 12/07/22 M	200,000 D	200,000.00
	DTC	9/19/2008	Triparty Pledge 2417968	MEDNOTE	52517PK59	LEHMAN BROTHERS HOLDINGS INC 5.75% 07/18/11 I	23,485,000 D	19,460,258.13
	DTC	9/19/2008	Triparty Pledge 2457736	WARRANT	52520L253	LEHMAN-CW12 CANARA BANK	4,939,861 D	23,666,874.05
	DTC	9/19/2008	Triparty Pledge 2462109	WARRANT	52520L337	LEHMAN-CW12 ROLTA INDIA LI	1,000,000 D	7,343,000.00
	DTC	9/19/2008	Triparty Pledge 2554205	MEDNOTE	52522L723	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 GE	14,450 D	1,067.86
	DTC	9/19/2008	Triparty Pledge 2020641	CBOND	524908FN5	LEHMAN BROTHERS HOLDINGS INC 0.25% 05/08/10 C	4,000,000 D	1,017,612.00
	DTC	9/19/2008	Triparty Pledge 2298667	CBOND	52517PYN5	LEHMAN BROTHERS HOLDINGS INC 4.25% 01/27/10 I	15,251,000 D	1,616,844.98
	DTC	9/19/2008	Triparty Pledge 2307454	CBOND	21988KAN7	LEHMAN ABS CORP 7.4% 02/15/34 144A	162,000 D	133.16
	DTC	9/19/2008	Triparty Pledge 2356733	MEDNOTE	52517PC66	LEHMAN BROTHERS HOLDINGS INC 0% 11/10/15 MTI	9,000 D	2,264.18
	DTC	9/19/2008	Triparty Pledge 2578283	MEDNOTE	5252M0FX0	LEHMAN BROTHERS HOLDINGS INC 11% 06/02/23 M	101,000 D	25,743.79
	DTC	9/19/2008	Triparty Pledge 2337961	CBOND	52517PA35	LEHMAN BROTHERS HOLDINGS INC 4.5% 07/26/10	15,718,000 D	1,673,832.61

RealWorldCusip	ISIN	Product	ProductName	firm_dtc_pos	firm_dtc_mv
525184TU1	US525184TU15	525184TU1060	LEHMAN MUN TR RCPTS VAR STS FLOA	10,345,000	10,346,152

862,639,264

CUSIP	Sec Desc	LEHMAN MKT VAL
78402KAA3	SASC 2007-BHC1 A1	61,998,287.87
52524NAC1	LBFR 2007-LLFA A2	52,983,104.16
89147U209	TORTOISE ENERGY COR	36,628,534.80
45661EAW4	INDX 2006-AR4 A1B	33,995,782.65
52524NAE7	LBFR 2007-LLFA A3	21,125,853.24
78403WAA6	SASCO 2008-C2	16,122,367.48
52518RAS5	LSSCO 99-2 A CMO SE	13,924,049.08
053472AC0	AVALON RE LTD	13,830,002.95
57643QBL8	MARP 2006-1 1A1F	8,839,606.08
61754KAG0	MSC 2007-IQ14 AM	8,093,474.26
31394ACL8	FNW 2004-W9 2A1	8,046,904.29
50180CAB6	LBUBS 2006-C7 A2	7,581,145.36
55312VAB4	MLCFC 2006-4 A2	5,284,712.57
194181AB9	COLIS 1A A2	3,697,152.58
31394XVD5	FSPC T-60 1A1	3,588,954.88
52109RBP5	LBUBS 2007-C7 AM	2,283,351.07
50180JAD7	LBUBS 2007-C2 A3	868,817.85
46625M6U8	JPMCC 2004-CB9 A2	289,624.20
61745MY3	MSC 2004-IQ7 A2	256,660.79
86359BMP3	SASCO 2004-3 AX	238,722.24
59022HFV9	MLMT 2005-MKB2 A2	184,695.43
52108HFL3	LBUBS 01-C3 A2 SERI	147,425.37
929766LX9	WBCMT 2003-C8 A3	145,258.43
52108HE34	LBUBS 2004-C4 A3	127,474.64
52108HZX5	LBUBS 2004-C2 A3	110,597.45
235ESCAU4	DANA CORP	107,912.50
52108H6U3	LBUBS 2005-C5 A3	79,276.14
46625YNC3	JPMCC 2005-LDP2 A4	67,473.33
52108HK60	LBUBS 2004-C6 A5	54,104.71
52519NJE5	LBFR 2004-LLFA C	48,464.69
55313KAT8	MLCFC07-7 F	41,171.47
92978YAB6	WBCMT 2007-C32 A2	27,986.49
61746WHF0	MSDWC 01-TOP3 A4 SR	27,767.37
86359DPN1	SASC 2005-S5 A2	27,587.16
61745MT29	MSC 2004-HQ4 A5	27,480.11
22942MAA4	CSMC 2006-8 1A1	16,104.19
12669EW85	CWHL 2003-J8 2A1	7,884.74
795483AG1	SAL 86-4	1,971.46
23321PD88	DLJMA 97-CF1 S	1,472.16
52525DAT5	LXS 07-18N 1-AP	106.03
9092799R4	UNITED AIR LINES IN	15
312904Z57	FHLMG 1036 1036-H11	8.69
87215KAA1	TWLB 99-A A SER 98	1.01
87215QAA8	TWFC 1997-A A ASSET	0.31
524925AA2	TWLB 98-A A ASSETBK	0.19
		300,929,347.47

RealWorldCusip	ISIN	Product	ProductName	firm_euro_pos	firm_euro_mv
[NULL]	ARARGE03F144	P8055KVJ1000	ARGENTINA BONOS 7.000% 20151003	174,900	106,689
[NULL]	UST92762AB80	T92762AB8060	TELECOM ITALIA CAPITAL SA 4.000% 20081115 SERIES	50,000	50,020
105756BH2	US105756BH29	105756BH2060	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.00	105,000	1,129
224044BP1	US224044BP12	224044BP1060	COX COMMUNICATIONS INC MAKE WHOLE CALL	2,030,000	2,023,328
345397TZ6	US345397TZ65	345397TZ6060	***FORD MOTOR CREDIT CO GLOBAL NOTE	946,000	657,785
370425RX0	US370425RX06	370425RX0060	GMAC-CORP BOND	7,307,000	3,763,203
370425SC5	US370425SC59	370425SC5060	GMAC-CORP BOND	2,700,000	1,336,768
370442BB0	US370442BB09	370442BB0060	***GENERAL MOTORS CORP SR UNSECD NT	2,888,000	2,050,867
45031UAZ4	US45031UAZ49	45031UAZ4060	ISTAR FINANCIAL INC MAKE WHOLE CALL	230,000	131,160
62947QAE8	US62947QAE89	62947QAE8060	NXP BV / NXP FUNDING LLC FRN 20131015 SERIES# E	1,214,999	8,262
70175R110	US70175R1106	70175R110000	PARMALAT S P A 144A SPONSORED GDR REF	3,900	5,437
796050888	US7960508882	796050888000	SAMSUNG ELECTRONICS 1 GDR REPR 00.50 ORD RE	69	16,879
92976GAD3	US92976GAD34	92976GAD3060	WACHOVIA BANK NA/CHARLOTTE NC	100,000	677
962166BP8	US962166BP84	962166BP8060	WEYERHAEUSER CO MAKE WHOLE CALL	118,000	116,937
[NULL]	USU22016AB22	U22016AB2060	***COVENTRY HEALTH CARE INC REG S SENIOR NOT	50,000	41,835
[NULL]	USY150411251	Y15041125000	***CHINA STEEL GDR-EACH REPR 20 SHS COI	13	299
[NULL]	USY445581157	Y44558115000	JOHN KEELLS HOLDINGS 1 GDR REPR 02.00 SHR	279	438
[NULL]	XS0334249223	G079E0AD3010	BARCLAYS BANK PLC 6.050% 20171204 SERIES# REG	13,400,000	13,158,452
[NULL]	XS0348153304	R21894AZ4000	EKSPORTFINANS A/S 13.500% 20090326 SERIES# MTN	120,000	125,496
060505DR2	US060505DR26	060505DR2060	BANK AMERICA CORP SUB NOTE R	100,000	85,012
06739HAA5	US06739HAA59	06739HAA5060	BARCLAYS BANK PLC VARIABLE RATE BOND PERP SE	350,000	286,808
105756AP5	US105756AP53	105756AP5060	***FED REPUBLIC OF BRAZIL US\$ GLOBAL BD	3,186,000	4,068,310
136375BQ4	US136375BQ40	136375BQ4060	***CANADIAN NATIONAL RAILWAY R/MD 6.375 11,	15,000	149
195325BA2	US195325BA29	195325BA2060	***REPUBLIC OF COLOMBIA NOTES R	64,000	766
204386AK2	US204386AK24	204386AK2060	***COMPAGNIE GENERALE DE GEOPHYSIQUE SR N	100,000	95,027
25156PAD5	US25156PAD50	25156PAD5060	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 9.2	300,000	296,582
263534BT5	US263534BT54	263534BT5060	E.I. DU PONT DE NEMOURS	1,770,000	18,134
313586752	US3135867527	313586752000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 8.25	40,000	110,000
345370CA6	US345370CA64	345370CA6060	FORD MOTOR COMPANY GLOBAL LANDMARK S	11,000	5,777
404280AG4	US404280AG49	404280AG4060	***HSBC HLDGS PLC R/MD 6.50 05/02/2036	25,000	211
76009NAE0	US76009NAE04	76009NAE0060	***RENT A CENTER INC SENIOR SUB NOTE	-	0
88947EAE0	US88947EAE05	88947EAE0060	TOLL BROTHERS FINANCE CORP MAKE WHOLE CAL	580,000	469,806
89420GAE9	US89420GAE98	89420GAE9060	TRAVELERS PROPERTY CASUALTY CORP SENIOR N	170,000	1,569
98876XAA0	US98876XAA00	98876XAA0060	ZFS FINANCE USA TRUST I	4,150,000	3,320,688
G1989N121	GG00B1VYV826	G1989N121000	***CARLYLE CAPITAL CORPORATIONLTD SHS B	5,500	119
P8055KUX1	ARARGE03E931	P8055KUX1000	ARGENTINA BONOS VARIABLE RATE BOND 20140930	150,000	36,000
				42,454,660	32,390,617

RealWorldCusip	ISIN	Product	ProductName	firm_foreign_other_pos	firm_foreign_other_mv
[NULL]	JE00B2QKY057	G8124V108000	***SHIRE LTD	2	32
136069101	CA1360691010	136069101000	***CANADIAN IMPERIAL BANK OF COMMERCE	56,920	3,392,452
651482101	CA6514821017	651482101000	***NEWKIDCO INTERNATIONAL INC	2,000	2
91701P105	CA91701P1053	91701P105000	***URANIUM ONE INC	39,798	132,955
P4987V137	MXP4987V1378	P4987V137000	GRUPO TELEVISA SA SHR	6,000	28,500
P9802B109	MXP9802B1093	P9802B109000	VITRO SAB DE CV SHR	100	142
				104,820	3,554,083