

1. Update NY Inv Summary:

a. Money Market Investments - from Tradesheet

MMP External
NY LBHI Time Deposits
NY LBHI Tax-Exempt Deposits
US Money Funds
THRIFT LOAN

b. LBHI CFU Investment (RevRepo) - GFS report

Run GFS report:
Report Group: Sources and Uses
Report Category: Treasury
Report Type: Standard
Report Name: MTS Principal Allocation Control

Change the business date to month end date
Download to Excel and save as LBI MTS Collateral

Filter by Customer ID: 6831760
Filter by Shell/Collateral Ind: Shell
check original principal amount ties to what's in the tradesheet

Then, filter again by Shell/Collateral Ind: Collateral
check allocated principal amount ties to what's in the tradesheet

Copy the data into "NY LBHI CFU Detail" tab

Filter by Customer ID: 6831730, 1198850

c. LBI CFU Investment (RevRepo) - GFS report

Filter by Customer ID: 6831730

d. FOP - Equity HIC (Triparty) - GFS report

Run GFS report:
Report Group: Trades
Report Category: Treasury
Report Type: Custom
Report Name: FOP - Equity HIC (Triparty)

LBIE MTS Lock up (Customer ID: 5014500)

Global Treasury
Liquidity Footnote - June 19, 2008
Amounts in millions

Investment Type	LBHI Pledge Value New York Inv	
1. Cash		
Currency Deposits		-
Bank Deposits		5,252
Other Cash Inv		1,757
Money Funds		17,334
Total Cash	A	24,344
2. Boxed Inventory		
<u>2.1 Tri-party eligible</u>		
Private Label CMO's		1,175
Corporates		998
Governments / Treasuries		3,720
Asset Backed		1,010
Equities		44
Money Markets		1,728
Agency MBS		-
Agencies		1,748
Canadian		-
Munis		-
Convertibles		-
MMP		-
Sub-total Tri-party eligible boxed inventory	B	10,423
<u>2.2 FHLB Eligible</u>		
Residential Mortgages	C	-
Total Boxed (B+C)	D	10,423
C&C Equivs Available to Holding Company (A+B)		
		34,767
Europe Investments		
C&C Equivs Available to Holding Company		
		34,767
Undrawn Committed Facilities		
Chase Facility		
European Facility		
C&C Equivs Available to Holding Company		
Other:		
Upstreamable to the unregulated chain		-

Notes:

*Pledge value = Market Value of the collateral * normal mkt haircut for each asset class

Pledge Value*		
LBH Pledge Value	LBIE Pledge Value	Total Pledge Value
New York Inv	Europe Inv	Global Inv
-	-	-
500	2,030	7,782
206	-	1,963
-	-	17,334
706	2,030	27,080

LBHINY	LBH	LBHIUK	LBIE
-	-	-	-
5,243	500	9	2,030
1,175	206	582	-
14,406	-	2,929	-
20,824	706	3,520	2,030

120	569	1,864
267	510	1,774
3	1,336	5,060
149	-	1,158
1,356	-	1,400
-	-	1,728
32	-	32
1	0	1,750
-	40	40
96	-	96
6	-	6
-	-	-
2,029	2,456	14,907

1,175	120	-	569
998	267	-	510
3,720	3	-	1,336
1,010	149	-	-
-	1,356	-	-
1,728	-	-	-
-	32	-	-
1,748	1	-	0
-	-	-	40
-	96	-	-
-	6	-	-
-	-	-	-
10,378	2,029	-	2,456

-	-	-
2,029	2,456	14,907

-	-	-	-
10,378	2,029	-	2,456

2,735	4,486	41,987
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31,202	2,735	3,520	4,486
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-	-	-
2,735	4,486	41,987

2,000
2,500
46,487

(2,845)	(4,485)	(7,330)
(110)	0	

LBAH

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	-	27,080
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<u>44</u>	41,987
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Cell: I10
Comment: ykanamor:

Cell: I11
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Comment: ykanamor:

Total NY Liquidity	33,936,980,770
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8,005,607,962.65

NY LBHI CFU Investments

Reportable	YES		
Asset Category 1	Asset Category 2	Market Value	Normal Mkt Haircut
		Data	
Asset Category 1	Asset Category 2	Sum of Market Value	Average of Normal Mkt Haircut
ASSET BACKS	A	1,063,050,000	5.00%
ASSET BACKS Total		1,063,050,000	5.00%
CORPORATE	A	1,050,000,000	5.00%
CORPORATE Total		1,050,000,000	5.00%
PRIVATE LABEL	A	1,236,500,000	5.00%
PRIVATE LABEL Total		1,236,500,000	5.00%
TREASURIES	BILLS	255,021,924	0.50%
	NOTES	1,019,254,243	1.50%
	TIPS	2,500,000,000	1.50%
TREASURIES Total		3,774,276,167	1.13%
AGENCY	DISCOUNTS	1,774,896,096	1.50%
AGENCY Total		1,774,896,096	1.50%
MONEY MARKETS	A1	1,763,163,596	2.00%
MONEY MARKETS Total		1,763,163,596	2.00%
Grand Total		10,661,885,859	2%

MMP External

Asset Category 1	Asset Category 2	Market Value	Normal Mkt Haircut
GECPAC MMP	MMP	-	5.00%
BOA MMP	MMP	-	5.00%
Total MMP (External)		-	

NY LBHI Time Deposits

Bank Name	Pledge Value
Banco Popular North America	50,000,000
Sovereign	295,000,000
Commerce Bank	400,000,000
Credit Suisse	300,000,000
US Central Credit	200,000,000
US Bank	600,000,000
Citibank DOD Depo	1,338,000,000
JPM Chase	60,000,000
Citibank	2,000,000,000
Total	5,243,000,000

NY LBHI Tax-Exempt Deposits

Bank Name	Pledge Value
MUNI CP Purchase	1,175,379,359
Total	1,175,379,359

US Money Funds

Bank Name	Pledge Value
Blackrock Cash Strategies	34,792,679
Lehman Enhanced Cash Fund	800,000
Amer. Beac Money Market	200,000,000
BGI Prime MM	100,000,000
Blackrock Temp Cash	200,000,000
Blackrock Temp Fund	375,000,000
Citi Inst. Liquid Reserves	500,000,000
Dreyfus Cash Mgt.	600,000,000
Dreyfus Cash Mgt. Plus	500,000,000
Dreyfus Inst'l Cash Adv.	50,000,000
Evergreen Inst. MM Fund	250,000,000
Fidelity Money Market	500,000,000
Fidelity Prime MM (Domestic)	400,000,000
First American Prime Obs	700,000,000
JPM Chase Prime Fund 3605	350,000,000
JPM Liquid Assets MM #3910	300,000,000
Lehman Government Portfolio	6,000,000
Lehman Government Reserves Portfolio	100,000,000
Lehman Money Market	7,000,000
Lehman Prime Fund	7,000,000
Lehman Treasury Portfolio	6,000,000
MLIM Instit Fund	450,000,000
MLIM Prem Instit Fund	600,000,000
Morgan Stanley MM	200,000,000

41,942,588,733
41,986,914,152
(44,325,419)

Pledge Value
Sum of Pledge Value
1,009,897,500
1,009,897,500
997,500,000
997,500,000
1,174,675,000
1,174,675,000
253,746,815
1,003,965,429
2,462,500,000
3,720,212,243
1,748,272,655
1,748,272,655
1,727,900,324
1,727,900,324
10,378,457,722

Pledge Value
-
-
-

Lookup Code

#N/A
Asset Backed
#N/A
Corporates
#N/A
Private Label CMO's
#N/A
#N/A
#N/A
Governments / Treasuries
#N/A
Agencies
#N/A
Money Markets
#N/A
#N/A
#N/A
#N/A

#N/A

Morgan Stanley Prime	200,000,000
Reserve Liquid Performance MM	200,000,000
Reserve Primary Fund	950,000,000
Scudder MM Institutional Shrs	525,000,000
UCM Institutional MM	40,000,000
Wells Cash Investment MM	400,000,000
Blackrock Muni Cash	20,000,000
Evergreen- Muni Obl.	300,000,000
Fed Muni Obligation	200,000,000
Fed Tax Free Obligation	250,000,000
Lehman Tax Free Money Fund	75,000,000
Lehman Tax-Exempt Portfolio	7,000,000
Lehman Municipal Portfolio	7,000,000
Leh CA Tax Free Money Fund	25,000,000
MLIM Tax Exempt	100,000,000
Columbia Muni Reserve	325,000,000
Columbia Tax Ex Reserves	250,000,000
Reserve Inter State Fund	45,000,000
Dreyfus Inst'l Cash Adv. Plus	50,000,000
Dreyfus Cash Mgt. Plus	200,000,000
Morgan Stanley MM	175,000,000
Dreyfus Cash Mgt.	265,000,000
Dreyfus Inst'l Cash Adv.	105,000,000
JPM Liquid Assets MM #3910	140,000,000
JPM Chase Prime Fund 3605	175,000,000
Morgan Stanley Prime	105,000,000
Fidelity Money Market	265,000,000
Scudder Cash Reserves	260,000,000
Fidelity Prime MM (Domestic)	35,000,000
Blackrock Temp Fund	280,000,000
Blackrock Temp Cash	160,000,000
BGI Institutional MM Fund	35,000,000
First American Prime Obs	175,000,000
Evergreen Inst. MM Fund	50,000,000
Wells Cash Investment MM	225,000,000
Columbia Muni Reserve	300,000,000
Evergreen- Muni Obl.	150,000,000
Blackrock Muni Fund	150,000,000
Fidelity Tax Exempt	100,000,000
JPM Municipal MM	100,000,000
Fed Tax Free Obligation	200,000,000
Columbia Tax Ex Reserves	350,000,000
Total	14,405,592,679

NY LBHI Term CP

Bank Name	Pledge Value
State Street	-
Total	-

THRIFT LOAN

Loan To Thrift	Pledge Value
Unsec. Loan To LBB	-
Total	-

LBI CFU Investments

Reportable	(blank)		
Asset Category 1	Asset Category 2	Market Value	Normal Mkt Haircut
		Data	
Asset Category 1	Asset Category 2	Sum of Market Value	Average of Normal Mkt Haircut
(blank)	(blank)		
(blank) Total			
Grand Total			

LBI Other Investments

Reportable	YES		
Asset Category 1	Asset Category 2	Market Value	Normal Mkt Haircut
		Data	
Asset Category 1	Asset Category 2	Sum of Market Value	Average of Normal Mkt Haircut

Pledge Value
Sum of Pledge Value

Lookup Code

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

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

Allocation

#N/A

Allocation

Pledge Value
Sum of Pledge Value

EQUITY	OTHER (blank) ADR ASIA - NON G7 CLASS DESTINATION COMMON STOCK CONV. PREFERRED STOCK ETF G7 - NON US LATIN AMERICAN PARTNERSHIP INTEREST REAL-ESTATE INVES. TRUST RESTRICT STOCK RIGHTS WARRANTS		5.00% 5.00% 5.00% 5.00% 5.00% 5.00% 5.00% 5.00% 5.00% 5.00% 5.00% 5.00%
EQUITY Total			5.00%
CONVERTIBLES	AA BBB OTHER (blank) A BBB+ BBB-		5.00% 5.00% 5.00% 5.00% 5.00% 5.00% 5.00%
CONVERTIBLES Total			5.00%
CORPORATE	AA AAA BBB OTHER A SAVERS		5.00% 5.00% 5.00% 5.00% 5.00% 5.00%
CORPORATE Total			5.00%
PREFERRED	PREFERRED STOCK EQUITY		5.00% 5.00%
PREFERRED Total			5.00%
ASSET BACKS	AA AAA BBB OTHER A		5.00% 5.00% 5.00% 5.00% 5.00%
ASSET BACKS Total			5.00%
GOVERNMENTS	(blank) BBB+		5.00% 5.00%
GOVERNMENTS Total			5.00%
MBS	CMO AGENCIES CMO AGY STRIPS FNMA/FHLMC FIX GNMA FNMA/FHLMC ARM		5.00% 5.00% 5.00% 5.00% 5.00%
MBS Total			5.00%
MUNI	(blank)		5.00%
MUNI Total			5.00%
PRIVATE LABEL	AA AAA BBB OTHER A		5.00% 5.00% 5.00% 5.00% 5.00%
PRIVATE LABEL Total			5.00%
TREASURIES	OTHER NOTES TIPS BILLS		5.00% 5.00% 5.00% 5.00%
TREASURIES Total			5.00%
AGENCY	COUPON		5.00%
AGENCY Total			5.00%
STRIPS	TINT CATS OTHERS		5.00% 5.00% 5.00%
STRIPS Total			5.00%
SOVEREIGNS - EUROBONDS	(blank)		5.00%
SOVEREIGNS - EUROBONDS Total			5.00%
CMO AGENCIES	(blank)		5.00%
CMO AGENCIES Total			5.00%
Grand Total			5.00%

US LBI Investment

Bank Name	Pledge Value
Prefunding	206,000,000
JPM Chase	500,000,000
Total	706,000,000

Other Investments

99,416	#N/A
159,935	#N/A
50,157,637	#N/A
1,306,921	#N/A
992,368	#N/A
1,062,578,622	#N/A
753,513	#N/A
186,923,057	#N/A
3,576,542	#N/A
471,820	#N/A
2,550,190	#N/A
8,485,127	#N/A
33,060	#N/A
-	#N/A
3,963,514	#N/A
1,322,051,723	
9,350	Equities #N/A
9,485	#N/A
872,505	#N/A
3,087,799	#N/A
-	#N/A
1,646,909	#N/A
3	#N/A
5,626,050	Convertibles
27,554,682	#N/A
15,506,014	#N/A
61,918,735	#N/A
58,067,291	#N/A
97,424,134	#N/A
6,075,215	#N/A
266,546,070	Corporates
33,593,172	#N/A
-	#N/A
33,593,172	Equities
2	#N/A
24,814,160	#N/A
98,920,195	#N/A
24,357,804	#N/A
450,927	#N/A
148,543,088	Asset Backed
-	#N/A
1,038,569	#N/A
1,038,569	Governments / Treasuries
408	#N/A
554,973	#N/A
53	#N/A
31,349,015	#N/A
1	#N/A
31,904,449	Agency MBS
95,909,254	#N/A
95,909,254	Munis
267,830	#N/A
64,043,350	#N/A
9,461,766	#N/A
1,614,937	#N/A
44,097,263	#N/A
119,485,147	Private Label CMO's
5,662	#N/A
740,516	#N/A
2	#N/A
-	#N/A
746,179	Governments / Treasuries
1,401,921	#N/A
1,401,921	Agencies
27	#N/A
1	#N/A
10	#N/A
37	Governments / Treasuries
1,579,530	#N/A
1,579,530	Governments / Treasuries
125,822	#N/A
125,822	Private Label CMO's
2,028,551,010	#N/A
	#N/A
	#N/A

Corporate	Pledge Value
Total	-

Total Europe Liquidity	8,005,607,962.65
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LBIE Time Deposits

Bank Name	Amount Invested USD
Deposits	2,029,605,967
Total	2,029,605,967

LBHIUK Investments

Bank Name	Market Value	Normal Mkt Haircut	Pledge Value
Deposits	9,456,539	0.00%	9,456,539
Bond Funds	612,546,503	5.00%	581,919,178
Money Funds	2,928,594,138	0.00%	2,928,594,138
Total	3,550,597,179		3,519,969,854

Europe Investments

Reportable	YES			
Asset Category 1	Asset Category 2	Asset Category 3	Market Value	Normal Mkt Haircut
			Data	
Asset Category I	Asset Category II	Asset Category III	Sum of Market Value	Average of Normal Mkt Haircut
CORPORATE	A	C1	96,302,377	5.00%
	AA	C1	26,116,004	5.00%
		C2	3,204,750	5.00%
	AAA	C1	158,966,959	5.00%
		C2	16,492,240	5.00%
	AAMJ	C1	1,080,444	5.00%
	BBB	C1	149,318,779	5.00%
	BBB+	C1	8,315,419	5.00%
CORPORATE Total			459,796,972	5.00%
GOVERNMENTS	AMJ	G7	3,326,124	1.50%
	A	C1	50,996,918	2.00%
		C2	503,519	2.00%
		EUROPE - NON G7	15,238,438	2.00%
		G1	37,729,104	2.00%
		G7	105,144,089	1.50%
	A2	EUROPE - NON G7	1,379,708	2.00%
	AA	EUROPE - NON G7	25,938,118	2.00%
		G7	307,501,126	1.50%
	AAA	C1	3,571,163	2.00%
		C2	4,159,892	2.00%
		EUROPE - NON G7	6,060,511	2.00%
		G1	33,008,921	2.00%
		G7	740,026,205	1.50%
	AAAMJ	EUROPE - NON G7	3,178,827	2.00%
		G7	749,414	1.50%
	AAMJ	EUROPE - NON G7	962,253	2.00%
		G7	9,778,705	1.50%
	BBB	C1	30,727	2.00%
	AA+	EUROPE - NON G7	18,731	2.00%
GOVERNMENTS Total			1,349,302,493	1.67%
AGENCY	COUPON	G1	277,915	1.50%
AGENCY Total			277,915	1.50%
CORPORATE - NON G7	AMJ	C1	39,338,548	5.00%
	A	C1	5,470,407	5.00%
	AAA	C1	18,432,035	5.00%
	BBB	C1	3,119,538	5.00%
	BBB+	C1	10,774,357	5.00%
	BBB+MJ	C1	-	5.00%
CORPORATE - NON G7 Total			77,134,885	5.00%
CMO AGENCIES	GNMA	C1	334,624,993	2.00%
		C2	246,353,540	2.00%
CMO AGENCIES Total			580,978,533	2.00%
CANADIAN	BONDS/NOTES	C1	36,598,696	2.00%
		E2	1,820	2.00%
		G1	4,414,539	2.00%
CANADIAN Total			41,015,055	2.00%
TREASURIES	BONDS	G1	2,439,818	1.50%
	NOTES	G1	5,651,901	1.50%
TREASURIES Total			8,091,719	1.50%
Grand Total			2,516,597,572	3.08%

Pledge Value
Sum of Pledge Value
91,487,258
24,810,204
3,044,513
151,018,611
15,667,628
1,026,422
141,852,840
7,899,648
436,807,123
3,276,232
49,976,980
493,449
14,933,669
36,974,522
103,566,928
1,352,114
25,419,356
302,888,609
3,499,740
4,076,694
5,939,301
32,348,743
728,925,812
3,115,250
738,173
943,008
9,632,024
30,112
18,356
1,328,149,071
273,746
273,746
37,371,621
5,196,887
17,510,433
2,963,561
10,235,639
-
73,278,141
327,932,493
241,426,469
569,358,962
35,866,722
1,784
4,326,248
40,194,754
2,403,221
5,567,122
7,970,343
2,456,032,141

Lookup Code

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

Corporates

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

Governments / Treasuries

Agencies

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

Corporates

#N/A

Private Label CMO's

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

Canadian

#N/A
#N/A

Governments / Treasuries

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

Asia Investments

Bank Name	Pledge Value
AGENCY GOVERNMENTS	
Total	-

[illegible]

LBHI Core and Reportable Liquidity
NY Investments

	Projection	Actual	Difference	Comments
LBB Deposits	2,060	-	(2,060)	
Enhanced Cash	36	36	-	
Money Funds	11,416	11,416	-	
Tax Exempt Money Funds	2,954	2,954	-	
CP	-	-	-	
MM Preferred	-	-	-	
Time Deposits	1,845	3,905	2,060	
Money Markets	501	1,728	1,227	
Muni Purchases	1,175	1,175	0	
Day Loans	-	-	-	
Daylight Overdraft Deposits	1,338	1,338	-	
YE - LBSF	-	-	-	
LBIE MTS Investments	3,000	3,000	-	
CMO	4,349	2,185	(2,165)	haircut
RWL (FOP)	-	-	-	
LBI Agencies	1,250	2,216	966	
LBI Governments	1,250	1,250	-	
CP Investment	-	-	-	
Subsidiary lock-ups in LBIE	-	-	-	
Subtotal NY Investments	31,174	31,202	28	

Less: Non Reportable RWL

- - -

Add: AEGIS Investment

- - -

Reportable LBHINY Liquidity

31,174 31,202 28

UK Investments

Deposits	3,529	3,520	(9)	Timing difference
Subsidiary Deposits	2,029	2,030	0	
Subsidiary lock-ups	5,751	5,763	12	haircut
Subtotal UK Investments	11,309	11,313	4	

Add: LBIE Borrowing from LBHI
Less: LBIE Net Trapped Position*

- -
(3,307) (3,307) -

Less: UK Investment H/C

12 - (12)

Reportable LBHIUK Liquidity

8,014 8,006 (8)

Asia Investments

Asia Treasury Investment	44	44	-	
Additional lock up	-	-	-	
Subtotal UK Investments	44	44	-	

LBI Payable

LBI Masternote	2,845	2,845	-	Timing difference
LCPI I/C to LBI	-	-	-	
Subtotal LBI Payable	2,845	2,845	-	
Collateral Shortfall	-	(110)	(110)	

Total LBHI Reportable Liquidity

42,077 41,987 (90) Actual vs. Projection

Less: NY O/N CP
Less: UK Banklines/OD/Unapplied
Less: AurSeg
Less: AEGIS investment

(2,321)
(1,218)
-
-

Total LBHI Core Liquidity

38,538

* Trapped is equal to -\$1,347mm less -\$4,188mm payable to Holding chain entities

-
2,029
5,751

7,780

(3,307)

12

4,485 **LBIE Payable**

Cell: C32

Comment: ykanamor:

Cell: C40

Comment: ykanamor:

On Settlement Date	Off Date	Product Name	Cusip	Security Type	Security Subtype
		SPRUCE CCS LTD / CORP SR NT R/MD .000000001 10/15/2017	852079AB8	MORTGAGE	ASSETBK
		PINE CCS LTD VARIABLE RATE BOND 20140214 SERIES# 144A	722490AA7	CORPBOND	CBOND
		SASCO 2008-C2 STRUCTURED ASSET SECURITIES CO	78403WAA6	MORTGAGE	CMOPI
		Fenway			

[illegible]

[illegible]

[illegible]

[illegible]

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[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

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

Cell: I2711

Comment: Adam J. Ostaszewski:

Incorrect pricing in GFS; Chnaged MV to match Bloomberg

Cell: I2948

Comment: Adam J. Ostaszewski:

Incorrect pricing in GFS; Chnaged MV to match Bloomberg

On Settlement Date	Off Date	Product Name	Cusip	Security Type	Security Subtype	Asset Category 1	Asset Category 2	Market Value
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[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

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

On Settlement Date	Off Date	Product Name	Cusip	Security Type	Security Subtype	Asset Category 1	Asset Category 2
						ASSET BACKS	AA
						ASSET BACKS	AAA
						ASSET BACKS	AAA
						ASSET BACKS	AAA
						ASSET BACKS	AAA
						ASSET BACKS	AAA
						ASSET BACKS	BBB
						ASSET BACKS	BBB
						ASSET BACKS	BBB
						ASSET BACKS	OTHER
						ASSET BACKS	OTHER
						ASSET BACKS	OTHER
						ASSET BACKS	OTHER
						ASSET BACKS	OTHER
						CMO AGENCIES	(blank)
						CORPORATE	A
						CORPORATE	A
						CORPORATE	A
						CORPORATE	BBB
						CORPORATE	OTHER
						CORPORATE	OTHER
						CORPORATE	SAVERS
						MBS	CMO AGENCIES
						MBS	CMO AGENCIES
						MBS	CMO AGENCIES
						MBS	CMO AGENCIES
						MBS	CMO AGY STRIPS
						MBS	CMO AGY STRIPS
						MBS	CMO AGY STRIPS
						MBS	FNMA/FHLMC FIX
						MBS	FNMA/FHLMC FIX
						MBS	FNMA/FHLMC FIX
						MBS	GNMA
						MBS	GNMA
						MBS	FNMA/FHLMC ARM
						PREFERRED	PREFERRED STOCK
						PREFERRED	PREFERRED STOCK
						PRIVATE LABEL	A
						PRIVATE LABEL	A
						PRIVATE LABEL	A
						PRIVATE LABEL	AA
						PRIVATE LABEL	AA
						PRIVATE LABEL	AA
						PRIVATE LABEL	AAA
						PRIVATE LABEL	AAA
						PRIVATE LABEL	AAA
						PRIVATE LABEL	AAA
						PRIVATE LABEL	AAA
						PRIVATE LABEL	AAA
						PRIVATE LABEL	AAA
						PRIVATE LABEL	BBB

Asset Category 3	Market Value	Notional Value	Normal Mkt		Reportable
			Haircut	Pledge Value	
C1			5.00%	2	YES
AAA			5.00%	557,444	YES
AAAMJ			5.00%	1	YES
AAAMM			5.00%	3	YES
AAAMN			5.00%	1	YES
C1			5.00%	24,256,711	YES
BBB			5.00%	71,915,000	YES
C1			5.00%	180,975	YES
C2			5.00%	26,822,348	YES
C2			5.00%	36	YES
OTHER			5.00%	5,404	YES
OTHERMJ			5.00%	61	YES
OTHERMM			5.00%	531	YES
OTHERMN			5.00%	4,940,819	YES
(blank)			5.00%	11,372	YES
C1			5.00%	72,696,027	YES
C2			5.00%	3	YES
A			5.00%	103,468	YES
BBB			5.00%	13,972,125	YES
C2			5.00%	16	YES
OTHERMJ			5.00%	88,417	YES
C2			5.00%	6,075,215	YES
			5.00%	4	YES
			5.00%	12	YES
			5.00%	9	YES
			5.00%	2	YES
			5.00%	-	YES
			5.00%	554,971	YES
			5.00%	2	YES
			5.00%	1	YES
			5.00%	7	YES
			5.00%	46	YES
			5.00%	10	YES
			5.00%	31,349,005	YES
			5.00%	1	YES
E2			5.00%	1,027,447	YES
			5.00%	27,315,458	YES
			5.00%	16,045,098	YES
			5.00%	906,240	YES
			5.00%	27,145,925	YES
			5.00%	9,266	YES
			5.00%	187,738	YES
C1			5.00%	70,825	YES
			5.00%	456,829	YES
			5.00%	4,867	YES
			5.00%	6,061,319	YES
			5.00%	25,879,748	YES
C1			5.00%	4,421	YES
C2			5.00%	80,844	YES
			5.00%	74	YES
			5.00%	-	YES

PRIVATE LABEL	BBB
PRIVATE LABEL	BBB
PRIVATE LABEL	BBB
PRIVATE LABEL	BBB
PRIVATE LABEL	OTHER
STRIPS	TINT
STRIPS	TINT
STRIPS	CATS
STRIPS	OTHERS
TREASURIES	NOTES
TREASURIES	TIPS
TREASURIES	TIPS
AGENCY	COUPON
ASSET BACKS	A
ASSET BACKS	BBB
ASSET BACKS	OTHER
CMO AGENCIES	(blank)
CONVERTIBLES	A
CONVERTIBLES	AA
CONVERTIBLES	AA
CONVERTIBLES	BBB
CONVERTIBLES	BBB+
CONVERTIBLES	OTHER
CONVERTIBLES	OTHER
CONVERTIBLES	(blank)
CONVERTIBLES	(blank)
CONVERTIBLES	BBB-
CORPORATE	A
CORPORATE	A
CORPORATE	AA
CORPORATE	AA
CORPORATE	AA
CORPORATE	AAA
CORPORATE	AAA
CORPORATE	BBB
CORPORATE	BBB
CORPORATE	BBB
CORPORATE	OTHER
CORPORATE	OTHER
EQUITY	ADR
EQUITY	ASIA - NON G7
EQUITY	CLASS DESTINATION
EQUITY	CLASS DESTINATION
EQUITY	COMMON STOCK
EQUITY	COMMON STOCK
EQUITY	COMMON STOCK
EQUITY	CONV. PREFERRED STOCK
EQUITY	ETF
EQUITY	G7 - NON US
EQUITY	G7 - NON US
EQUITY	LATIN AMERICAN
EQUITY	OTHER
EQUITY	PARTNERSHIP INTEREST
EQUITY	REAL-ESTATE INVES. TRUST

	5.00%	7,697,014	YES
	5.00%	295	YES
	5.00%	1	YES
C1	5.00%	1,764,456	YES
	5.00%	1,614,937	YES
G1	5.00%	20	YES
	5.00%	7	YES
	5.00%	1	YES
	5.00%	10	YES
G1	5.00%	740,516	YES
G1	5.00%	1	YES
	5.00%	1	YES
G1	5.00%	1,401,921	YES
C1	5.00%	450,927	YES
C1	5.00%	1,872	YES
	5.00%	19,410,954	YES
C1	5.00%	114,449	YES
	5.00%	-	YES
	5.00%	-	YES
C1	5.00%	9,350	YES
C1	5.00%	9,485	YES
C1	5.00%	1,646,909	YES
C2	5.00%	872,505	YES
	5.00%	-	YES
C1	5.00%	5,262	YES
C2	5.00%	3,082,537	YES
C1	5.00%	3	YES
C1	5.00%	24,598,389	YES
C2	5.00%	26,247	YES
	5.00%	4,388,690	YES
	5.00%	18,008,924	YES
C1	5.00%	5,157,067	YES
C1	5.00%	15,263,717	YES
C2	5.00%	242,298	YES
C1	5.00%	47,161,377	YES
C2	5.00%	594,065	YES
G2	5.00%	191,168	YES
C1	5.00%	494	YES
C2	5.00%	57,978,364	YES
E2	5.00%	50,157,637	YES
E2	5.00%	1,306,921	YES
E1	5.00%	208,053	YES
E2	5.00%	784,315	YES
C2	5.00%	1,712,629	YES
E1	5.00%	472,682,637	YES
E2	5.00%	588,183,357	YES
E2	5.00%	753,513	YES
E2	5.00%	186,923,057	YES
E1	5.00%	1,447,036	YES
E2	5.00%	2,129,507	YES
E2	5.00%	471,820	YES
E2	5.00%	99,416	YES
E2	5.00%	2,550,190	YES
E1	5.00%	1,296,714	YES

EQUITY	REAL-ESTATE INVES. TRUST
EQUITY	RESTRICT STOCK
EQUITY	RIGHTS
EQUITY	WARRANTS
EQUITY	(blank)
GOVERNMENTS	BBB+
GOVERNMENTS	(blank)
MBS	CMO AGENCIES
MBS	FNMA/FHLMC FIX
MUNI	
MUNI	
MUNI	
MUNI	
PREFERRED	
PREFERRED	
PRIVATE LABEL	
SOVEREIGNS - EURO BONDS	
TREASURIES	
TREASURIES	
TREASURIES	

	EQUITY
	PREFERRED STOCK
	AAA
	(blank)
	BILLS
	OTHER
	TIPS

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Position	Market Value	Notional Value	Normal Mkt Haircut	Pledge Value	Reportable
	835,876,964		#N/A	#N/A	#N/A
	102,771,040		2.00%	100,715,619	YES
	76,813,575		2.00%	75,277,304	YES
	46,218,636		2.00%	45,294,263	YES
	6,077,429		2.00%	5,955,880	YES
	16,144,137		2.00%	15,821,254	YES
	34,428,270		5.00%	32,706,857	tying
	103,502,098		5.00%	98,326,993	tying
	373,504		5.00%	354,829	tying
	63,595		5.00%	60,415	tying
	510,084		5.00%	484,580	tying
	52,020		5.00%	49,419	tying
	1,687,664		5.00%	1,603,281	tying
	712,360		5.00%	676,742	tying
	282,500		5.00%	268,375	tying
	2,587,245		5.00%	2,457,883	tying
	50,768		5.00%	48,230	tying
	1,238,686		5.00%	1,176,752	tying
	21,460		5.00%	20,387	tying
	23,280		5.00%	22,116	tying
	183,308		5.00%	174,143	tying
	7,070		5.00%	6,717	tying
	31,230,201		5.00%	29,668,691	tying
	22,630		5.00%	21,499	tying
	24,111		5.00%	22,905	tying
	1,017,465		5.00%	966,592	tying
	43,850		5.00%	41,658	tying
	7,443,348		5.00%	7,071,181	tying
	10,568		5.00%	10,040	tying
	94,464		5.00%	89,741	tying
	168,264		5.00%	159,851	tying
	88,567		5.00%	84,139	tying
	97,727		6.00%	91,863	tying
	60,325		5.00%	57,309	tying
	1,436,400		5.00%	1,364,580	tying
	5,060		5.00%	4,807	tying
	2,932,563		5.00%	2,785,935	tying
	34,171		5.00%	32,462	tying
	38,856		5.00%	36,913	tying
	175,508		5.00%	166,733	tying
	148,399		5.00%	140,979	tying
	41,211		5.00%	39,150	tying
	9,166		5.00%	8,708	tying
	6,472		6.00%	6,084	tying
	201,348		5.00%	191,281	tying
	21,511		5.00%	20,435	tying
	55,314		5.00%	52,548	tying
	849,745		5.00%	807,258	tying
	294,834		5.00%	280,092	tying
	56,448		5.00%	53,626	tying
	1,099,603		5.00%	1,044,623	tying
	408,645		5.00%	388,213	tying

EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
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EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1

20,180	5.00%	19,171	tying
12,890	5.00%	12,246	tying
4,978,386	5.00%	4,729,467	tying
24,482	5.00%	23,258	tying
1,508,600	5.00%	1,433,170	tying
603,440	5.00%	573,268	tying
29,200	5.00%	27,740	tying
23,825	5.00%	22,634	tying
79,482	6.00%	74,713	tying
404,460	5.00%	384,237	tying
46,322	5.00%	44,006	tying
11,932	5.00%	11,335	tying
2,698,725	5.00%	2,563,789	tying
3,727,777	5.00%	3,541,388	tying
20,423	5.00%	19,402	tying
3,723,148	5.00%	3,536,991	tying
371,084	5.00%	352,530	tying
15,444	5.00%	14,672	tying
416,737	5.00%	395,900	tying
15,471	5.00%	14,697	tying
163,438	5.00%	155,266	tying
3,868	5.00%	3,675	tying
2,967,500	6.00%	2,789,450	tying
626,142	6.00%	588,573	tying
2,934,857	6.00%	2,758,766	tying
34,620	5.00%	32,889	tying
5,300	5.00%	5,035	tying
706,788	5.00%	671,449	tying
93,308	5.00%	88,643	tying
153,384	5.00%	145,715	tying
2,133,054	5.00%	2,026,401	tying
66,794	5.00%	63,454	tying
95,346	5.00%	90,579	tying
1,202,985	5.00%	1,142,836	tying
5,475	5.00%	5,201	tying
108,864	5.00%	103,421	tying
71,120	5.00%	67,564	tying
2,109,270	5.00%	2,003,807	tying
217,056	5.00%	206,203	tying
1,274,738	5.00%	1,211,001	tying
885,698	5.00%	841,413	tying
14,382	5.00%	13,663	tying
486,385	5.00%	462,066	tying
408,100	5.00%	387,695	tying
11,520	5.00%	10,944	tying
802,733	5.00%	762,596	tying
552,640	5.00%	525,008	tying
101,412	5.00%	96,341	tying
2,037,320	5.00%	1,935,454	tying
878,526	5.00%	834,600	tying
3,522,546	5.00%	3,346,419	tying
484,816	5.00%	460,575	tying
1,935,507	5.00%	1,838,732	tying
66,251	5.00%	62,938	tying

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137,448	5.00%	130,576	tying
214,846	5.00%	204,104	tying
1,403,288	5.00%	1,333,124	tying
35,745	5.00%	33,958	tying
14,050	5.00%	13,348	tying
478,559	5.00%	454,631	tying
22,609	5.00%	21,479	tying
281,430	5.00%	267,359	tying
1,104,073	5.00%	1,048,869	tying
98,706	5.00%	93,771	tying
44,648	5.00%	42,416	tying
316,007	5.00%	300,207	tying
271,328	5.00%	257,762	tying
3,682	5.00%	3,498	tying
729,736	5.00%	693,249	tying
10,572	5.00%	10,043	tying
29,416	5.00%	27,945	tying
207,161	5.00%	196,803	tying
4,209,850	5.00%	3,999,358	tying
253,767	5.00%	241,079	tying
181,772	5.00%	172,683	tying
598,080	5.00%	568,176	tying
80,820	5.00%	76,779	tying
329,404	5.00%	312,934	tying
122,140	5.00%	116,033	tying
335,070	5.00%	318,317	tying
1,597,504	5.00%	1,517,629	tying
54	5.00%	51	tying
1,708,215	5.00%	1,622,804	tying
315,768	5.00%	299,980	tying
95,067	5.00%	90,314	tying
1,804,310	5.00%	1,714,095	tying
81,604	5.00%	77,524	tying
662,749	5.00%	629,612	tying
111,377	5.00%	105,808	tying
22,098	5.00%	20,993	tying
132,415	5.00%	125,794	tying
1,857,307	5.00%	1,764,442	tying
114,407	5.00%	108,687	tying
599,945	5.00%	569,948	tying
75,509	5.00%	71,734	tying
9,314	5.00%	8,848	tying
2,032	5.00%	1,930	tying
2,445	5.00%	2,323	tying
58,233	5.00%	55,321	tying
3,727,632	5.00%	3,541,250	tying
29,850,465	5.00%	28,357,942	tying
11,798	5.00%	11,208	tying
7,364	5.00%	6,996	tying
879,062	5.00%	835,109	tying
194,142	5.00%	184,435	tying
4,800	5.00%	4,560	tying
41,113	5.00%	39,057	tying
110,815	5.00%	105,274	tying

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22,517,165	5.00%	21,391,307	tying
5,733,829	5.00%	5,447,138	tying
10,706	5.00%	10,171	tying
148,000	5.00%	140,600	tying
444,443	5.00%	422,221	tying
255,907	5.00%	243,112	tying
309,088	5.00%	293,634	tying
2,172,987	5.00%	2,064,338	tying
701	5.00%	666	tying
471,407	5.00%	447,837	tying
64,050	5.00%	60,848	tying
17,932	5.00%	17,035	tying
58,895,375	5.00%	55,950,606	tying
4,780	5.00%	4,541	tying
208,247	5.00%	197,835	tying
897	5.00%	852	tying
75,983	5.00%	72,184	tying
113,208	5.00%	107,548	tying
698,979	5.00%	664,030	tying
225,638	5.00%	214,356	tying
83,370	5.00%	79,202	tying
43,850	5.00%	41,658	tying
95,404	5.00%	90,634	tying
440,469	5.00%	418,446	tying
75	5.00%	71	tying
12,252	5.00%	11,639	tying
27	5.00%	26	tying
12,878	5.00%	12,234	tying
29,450	5.00%	27,978	tying
465	5.00%	442	tying
139	5.00%	132	tying
937,569	5.00%	890,691	tying
271,654	5.00%	258,071	tying
170,887	5.00%	162,343	tying
196,793	5.00%	186,953	tying
311,054	5.00%	295,501	tying
65,573	5.00%	62,294	tying
402,928	5.00%	382,782	tying
46,072,738	5.00%	43,769,101	tying
22,482,233	5.00%	21,358,121	tying
244,597	5.00%	232,367	tying
5,504,590	5.00%	5,229,361	tying
519	5.00%	493	tying
58,183	5.00%	55,274	tying
1,666	5.00%	1,583	tying
1,577	5.00%	1,498	tying
972,921	5.00%	924,275	tying
17,721	5.00%	16,835	tying
493,307	5.00%	468,642	tying
6,008	5.00%	5,708	tying
23,177,545	5.00%	22,018,668	tying
580,130	5.00%	551,124	tying
864,407	5.00%	821,187	tying
110,066	5.00%	104,563	tying

[illegible]

993	5.00%	943	tying
560,470	5.00%	532,447	tying
4,187	5.00%	3,978	tying
1,086,618	5.00%	1,032,287	tying
247,429	5.00%	235,058	tying
1,645,320	5.00%	1,563,054	tying
500	5.00%	475	tying
254	5.00%	241	tying
75,718	5.00%	71,932	tying
6,636	5.00%	6,304	tying
142,575	5.00%	135,446	tying
97,127	5.00%	92,271	tying
2,021,007	5.00%	1,919,957	tying
10,164	5.00%	9,656	tying
77,072	5.00%	73,218	tying
72,173	5.00%	68,564	tying
244,762	5.00%	232,524	tying
8,172,558	5.00%	7,763,930	tying
92,752	5.00%	88,114	tying
16,788	5.00%	15,949	tying
4,548,869	5.00%	4,321,426	tying
16,012	5.00%	15,211	tying
6,373	5.00%	6,054	tying
497,153	5.00%	472,295	tying
1,965,740	5.00%	1,867,453	tying
697,417	5.00%	662,546	tying
304,575	5.00%	289,346	tying
391,592	6.00%	368,096	tying
286,351	6.00%	269,170	tying
1,213	5.00%	1,152	tying
395	5.00%	375	tying
2,261,039	6.00%	2,125,377	tying
6,475,454	5.00%	6,151,681	tying
3,680	5.00%	3,496	tying
86,930	5.00%	82,584	tying
695	5.00%	660	tying
1,498	5.00%	1,423	tying
749	5.00%	712	tying
23,682	5.00%	22,498	tying
2,885	5.00%	2,741	tying
89,057	5.00%	84,604	tying
359	5.00%	341	tying
234,082	5.00%	222,378	tying
9,321	5.00%	8,855	tying
2,658	5.00%	2,525	tying
6,427,791	5.00%	6,106,401	tying
30,510	5.00%	28,985	tying
8,963	5.00%	8,515	tying
458,145	5.00%	435,238	tying
11,790	5.00%	11,201	tying
67,776	5.00%	64,387	tying
43,894	5.00%	41,699	tying
236,318	5.00%	224,502	tying
12,329	6.00%	11,589	tying

625,727	5.00%	594,441	tying
167,927	5.00%	159,531	tying
80,862	5.00%	76,819	tying
125,178	5.00%	118,919	tying
144,557	5.00%	137,329	tying
119,225	5.00%	113,264	tying
75,394	5.00%	71,624	tying
2,572	5.00%	2,443	tying
5,657	5.00%	5,374	tying
10,111	5.00%	9,605	tying
10,681,107	5.00%	10,147,052	tying
32,893	5.00%	31,248	tying
57,562	5.00%	54,684	tying
124,596	5.00%	118,366	tying
2,657	5.00%	2,524	tying
21,121	5.00%	20,065	tying
3,444	5.00%	3,272	tying
3,289	5.00%	3,125	tying
225,644	5.00%	214,362	tying
35,122	5.00%	33,366	tying
1,522,464	5.00%	1,446,341	tying
5,757	5.00%	5,469	tying
127,871	5.00%	121,477	tying
717	5.00%	681	tying
262,696	5.00%	249,561	tying
300	5.00%	285	tying
2,467	5.00%	2,344	tying
6,905	5.00%	6,560	tying
41,043	5.00%	38,991	tying
50,460	5.00%	47,937	tying
226,987	5.00%	215,638	tying
688,002	5.00%	653,602	tying
917,398	5.00%	871,528	tying
42,535	5.00%	40,408	tying
23,895	5.00%	22,700	tying
163,264	5.00%	155,101	tying
16,509	5.00%	15,684	tying
19,329	5.00%	18,363	tying
2,527	5.00%	2,401	tying
14,323	5.00%	13,607	tying
2,242	5.00%	2,130	tying
37,429	5.00%	35,558	tying
191	5.00%	181	tying
109,672	5.00%	104,188	tying
707	5.00%	672	tying
7,852,021	5.00%	7,459,420	tying
175,798	5.00%	167,008	tying
28,667	5.00%	27,234	tying
27,087	5.00%	25,733	tying
86,597	5.00%	82,267	tying
93,822	5.00%	89,131	tying
14,563	5.00%	13,835	tying
90,734	5.00%	86,197	tying
7,767,624	5.00%	7,379,243	tying

[illegible]

3,429	5.00%	3,258	tying
70,422	5.00%	66,901	tying
22,738	5.00%	21,601	tying
1,037,654	5.00%	985,771	tying
64,841	5.00%	61,599	tying
890	5.00%	846	tying
82,459	5.00%	78,336	tying
9,421	5.00%	8,950	tying
5,543	5.00%	5,266	tying
2,542	5.00%	2,415	tying
20,290	5.00%	19,276	tying
4,185	5.00%	3,976	tying
857,643	5.00%	814,761	tying
2,861,856	5.00%	2,718,763	tying
48,182	5.00%	45,773	tying
5,447	5.00%	5,175	tying
74,803	5.00%	71,063	tying
156,026	5.00%	148,225	tying
18,416	5.00%	17,495	tying
55,566	5.00%	52,788	tying
15,681	5.00%	14,897	tying
167	5.00%	159	tying
53,531	5.00%	50,854	tying
38,948	5.00%	37,001	tying
45,608	5.00%	43,328	tying
54,814	5.00%	52,073	tying
51,472	5.00%	48,898	tying
663,620	5.00%	630,439	tying
1,899,403	5.00%	1,804,433	tying
691	5.00%	656	tying
8,237	5.00%	7,825	tying
1,487,263	5.00%	1,412,900	tying
222,414	5.00%	211,293	tying
743	5.00%	706	tying
232,558	5.00%	220,930	tying
32,693	5.00%	31,058	tying
4,341	5.00%	4,124	tying
11,266	5.00%	10,703	tying
934,268	5.00%	887,555	tying
597,425	5.00%	567,554	tying
5,236,989	5.00%	4,975,140	tying
1,039	5.00%	987	tying
168,245	5.00%	159,833	tying
30,418	5.00%	28,897	tying
176,960	5.00%	168,112	tying
10,152	5.00%	9,644	tying
75	5.00%	71	tying
10,023	5.00%	9,522	tying
4,329	5.00%	4,113	tying
991	5.00%	941	tying
84,381	5.00%	80,162	tying
55,859	6.00%	52,507	tying
8,193	5.00%	7,783	tying
204,142	5.00%	193,935	tying

2,088,574	5.00%	1,984,145	tying
2,427	5.00%	2,306	tying
1,322	5.00%	1,256	tying
27,664	5.00%	26,281	tying
274,668	5.00%	260,935	tying
64,826	5.00%	61,585	tying
27	5.00%	26	tying
99,160	5.00%	94,202	tying
7	5.00%	7	tying
35,430	5.00%	33,659	tying
41,496	5.00%	39,421	tying
5,293	5.00%	5,028	tying
487	5.00%	463	tying
87,280	5.00%	82,916	tying
231	5.00%	219	tying
73,942,253	5.00%	70,245,140	tying
1,803,687	5.00%	1,713,503	tying
273,903	5.00%	260,208	tying
3,593	5.00%	3,413	tying
149,747	5.00%	142,260	tying
1,753,131	5.00%	1,665,474	tying
1,080,444	5.00%	1,026,422	YES
93,398	5.00%	88,728	tying
11,256	5.00%	10,693	tying
26,512	5.00%	25,186	tying
463,380	5.00%	440,211	tying
1,190,258	5.00%	1,130,745	tying
90,114	5.00%	85,608	tying
106,468	5.00%	101,145	tying
78,002	5.00%	74,102	tying
63,165	5.00%	60,007	tying
992	5.00%	942	tying
132,838	5.00%	126,196	tying
12,785	5.00%	12,146	tying
4,531	5.00%	4,304	tying
303,512	5.00%	288,336	tying
101	5.00%	96	tying
4,442	5.00%	4,220	tying
68,781	5.00%	65,342	tying
5,556	5.00%	5,278	tying
1,867	5.00%	1,774	tying
10,906	5.00%	10,361	tying
13,367	5.00%	12,699	tying
3,214,405	6.00%	3,021,541	tying
525,086	6.00%	493,581	tying
3,248,441	5.00%	3,086,019	tying
2,832,334	5.00%	2,690,717	tying
10,774,388	6.00%	10,127,925	tying
9,836,878	1.50%	9,689,325	YES
8,028	5.00%	7,627	tying
6,677	5.00%	6,343	tying
7,022	5.00%	6,671	tying
19,240	5.00%	18,278	tying
21,876	5.00%	20,782	tying

6,789	5.00%	6,450	tying
7,222,435	5.00%	6,861,313	tying
193,126	5.00%	183,470	tying
114,507	5.00%	108,782	tying
137,834	5.00%	130,942	tying
3,012	5.00%	2,861	tying
16,520	5.00%	15,694	tying
17,155	5.00%	16,297	tying
58,649	5.00%	55,717	tying
224,988	5.00%	213,739	tying
20,552,336	5.00%	19,524,719	tying
3,668,382	5.00%	3,484,963	tying
39,233	5.00%	37,271	tying
1,991	5.00%	1,891	tying
22,654	5.00%	21,521	tying
15,140	5.00%	14,383	tying
51,300	5.00%	48,735	tying
1,568	5.00%	1,490	tying
379,466	5.00%	360,493	tying
199,736	5.00%	189,749	tying
9,988,335	5.00%	9,488,918	tying
1,252,083	5.00%	1,189,479	tying
4,129,285	5.00%	3,922,821	tying
3,845,409	5.00%	3,653,139	tying
78,591	2.00%	77,019	YES
54,213,781	5.00%	51,503,092	tying
1,727,996	5.00%	1,641,596	tying
79	6.00%	74	tying
313,981	5.00%	298,282	tying
1,016,253	5.00%	965,440	tying
16,710	5.00%	15,875	tying
9,128,113	5.00%	8,671,707	tying
1,588,328	5.00%	1,508,912	tying
1,968,371	5.00%	1,869,952	tying
4,769,716	5.00%	4,531,230	tying
10,414,835	5.00%	9,894,093	tying
1,532,165	5.00%	1,455,557	tying
2,400,404	5.00%	2,280,384	tying
4,297,923	5.00%	4,083,027	tying
43,832,286	5.00%	41,640,672	tying
4,814,471	5.00%	4,573,747	tying
24,943,704	5.00%	23,696,519	tying
1,539	5.00%	1,462	tying
2,982	5.00%	2,833	tying
136,396	5.00%	129,576	tying
38,162	5.00%	36,254	tying
23,806	5.00%	22,616	tying
21,977,257	1.50%	21,647,598	YES
143,545	1.50%	141,392	YES
799,783	1.50%	787,786	YES
1,311,391	2.00%	1,285,163	YES
21,448,615	1.50%	21,126,886	YES
426,422	1.50%	420,026	YES
111,615	1.50%	109,941	YES

[illegible]

3,300,706	1.50%	3,251,195	YES
4,055,771	5.00%	3,852,982	tying
57,212	2.00%	56,068	YES
654,404	2.00%	641,316	YES
6,034,748	2.00%	5,914,053	YES
1,379,707	2.00%	1,352,113	YES
98,649	2.00%	96,676	YES
784,084	2.00%	768,402	YES
19,756,260	2.00%	19,361,135	YES
713,204	2.00%	698,940	YES
2,522,594	2.00%	2,472,142	YES
29,534	1.50%	29,091	YES
1,652,937	2.00%	1,619,878	YES
367,136	1.50%	361,629	YES
456,224	2.00%	447,100	YES
523,918	1.50%	516,059	YES
1,319,605	2.00%	1,293,213	YES
114,415	2.00%	112,127	YES
270,236	2.00%	264,831	YES
439,550	2.00%	430,759	YES
1,440,430	1.50%	1,418,824	YES
8,932,119	1.50%	8,798,137	YES
478,500	2.00%	468,930	YES
58,821	2.00%	57,645	YES
339,833	1.50%	334,736	YES
87,937	1.50%	86,618	YES
962,253	2.00%	943,008	YES
7,701,619	5.00%	7,316,538	YES
191,326	1.50%	188,456	YES
715,721	1.50%	704,985	YES
125,961,600	5.00%	119,663,520	tying
379,993	6.00%	357,193	tying
5,703,855	6.00%	5,361,624	tying
124,683	1.50%	122,813	YES
6,775,934	6.00%	6,369,378	tying
82,991,266	5.00%	78,841,703	YES
7,707,989	2.00%	7,553,829	YES
1,311,556	1.50%	1,291,883	YES
283,779	1.50%	279,522	YES
7,491	2.00%	7,341	YES
153,698	1.50%	151,393	YES
12,898,098	2.00%	12,640,136	YES
20,013,273	1.50%	19,713,074	YES
503,519	2.00%	493,449	YES
196,652	1.50%	193,702	YES
68,071	1.50%	67,050	YES
680,167	1.50%	669,964	YES
153,788	1.50%	151,481	YES
113,905	1.50%	112,196	YES
17,478,826	1.50%	17,216,644	YES
7,708,789	1.50%	7,593,157	YES
904,487	1.50%	890,920	YES
1,462,874	1.50%	1,440,931	YES
24,542,656	1.50%	24,174,516	YES

GOVERNMENTS	A	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	G7 - NON US	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	A	G7
GOVERNMENTS	AMJ	G7
GOVERNMENTS	A	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AAMJ	G7
GOVERNMENTS	A	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	AAMJ	G7
CORPORATE	A	G1
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7
CORPORATE	A	C1
GOVERNMENTS	AA	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	A	C1
GOVERNMENTS	A	G1
GOVERNMENTS	A	G7
GOVERNMENTS	A	G1
GOVERNMENTS	AA	G7
GOVERNMENTS	A	C1
GOVERNMENTS	A	C1
GOVERNMENTS	A	G1
GOVERNMENTS	A	C1
GOVERNMENTS	A	C1
GOVERNMENTS	A	G7
GOVERNMENTS	A	G1
CORPORATE	BBB	G2
GOVERNMENTS	AAA	EUROPE - NON G7
CORPORATE	BBB+	C1
CORPORATE	AAA	C1
CORPORATE	AAA	C1
GOVERNMENTS	AAAMJ	EUROPE - NON G7
GOVERNMENTS	AAA	EUROPE - NON G7
CORPORATE	AAA	C1
CONVERTIBLES	BBBMJ	C1
CONVERTIBLES	BBBMJ	C1
CORPORATE - NON G7	AAA	C1
ASSET BACKS	A	C1
CORPORATE	BBB	C1
CORPORATE - NON G7	A	C1
GOVERNMENTS	AA	EUROPE - NON G7

1,062,917		1.50%	1,046,973	YES	
1,196,770		1.50%	1,178,818	YES	
7,029,480		1.50%	6,924,038	YES	
12,048,910		1.50%	11,868,176	YES	
25,394,515	#N/A		#N/A		#N/A
485,273		1.50%	477,994	YES	
18,663,227		1.50%	18,383,279	YES	
1,479,755		1.50%	1,457,559	YES	
282,865		1.50%	278,622	YES	
19,443,210		1.50%	19,151,562	YES	
3,147,326		1.50%	3,100,116	YES	
2,505,440		1.50%	2,467,858	YES	
3,768,184		1.50%	3,711,661	YES	
10,466,891		1.50%	10,309,888	YES	
8,950,468		1.50%	8,816,211	YES	
5,856,733		1.50%	5,768,882	YES	
19,751,272		5.00%	18,763,708	tying	
10,730,675		1.50%	10,569,715	YES	
9,343,352		1.50%	9,203,202	YES	
23,132,105		5.00%	21,975,500	YES	
17,086,665		1.50%	16,830,365	YES	
287,535		1.50%	283,222	YES	
16,768,958		1.50%	16,517,424	YES	
5,428,439		1.50%	5,347,012	YES	
23,066,804		1.50%	22,720,802	YES	
246,183		1.50%	242,490	YES	
512,193		1.50%	504,510	YES	
5,073,049		2.00%	4,971,588	YES	
22,500,043		2.00%	22,050,042	YES	
2,130,695		1.50%	2,098,735	YES	
703,134		2.00%	689,071	YES	
18,350,067		1.50%	18,074,816	YES	
315,191		2.00%	308,887	YES	
1,564,375		2.00%	1,533,088	YES	
13,789,392		2.00%	13,513,604	YES	
5,124,016		2.00%	5,021,536	YES	
17,621,003		2.00%	17,268,583	YES	
1,609,656		1.50%	1,585,511	YES	
736,535		2.00%	721,804	YES	
6,376,073		5.00%	6,057,269	tying	
220,707		2.00%	216,293	YES	
7,406,737		5.00%	7,036,400	YES	
393,656		5.00%	373,973	YES	
27,415,889		5.00%	26,045,095	YES	
1,859,222		2.00%	1,822,038	YES	
154,362		2.00%	151,275	YES	
681,875		5.00%	647,781	YES	
241,500		6.00%	227,010	tying	
4,347,000		6.00%	4,086,180	tying	
18,408,154		5.00%	17,487,746	YES	
-		5.00%	-	tying	
3,841,747		5.00%	3,649,660	tying	
3,312,921		5.00%	3,147,275	YES	
1,220,007		2.00%	1,195,607	YES	

[illegible]

5,328,088	2.00%	5,221,526	YES
364,784	1.50%	359,312	YES
303,283	1.50%	298,734	YES
7,319,703	1.50%	7,209,907	YES
3,051,815	1.50%	3,006,038	YES
350,822	2.00%	343,806	YES
1,490,840	2.00%	1,461,023	YES
3,043,259	1.50%	2,997,610	YES
22,019	1.50%	21,689	YES
2,967,428	2.00%	2,908,079	YES
662,043	2.00%	648,802	YES
1,452,002	2.00%	1,422,962	YES
833,863	2.00%	817,186	YES
-	5.00%	-	YES
5,221,519	2.00%	5,117,089	YES
13,621,625	1.50%	13,417,301	YES
847,505	1.50%	834,792	YES
1,360,174	2.00%	1,332,971	YES
643,867	2.00%	630,990	YES
850,654	2.00%	833,641	YES
16,544,368	1.50%	16,296,202	YES
1,540,660	1.50%	1,517,550	YES
961,871	1.50%	947,443	YES
877,971	1.50%	864,801	YES
1,598,112	1.50%	1,574,140	YES
1,370,091	1.50%	1,349,540	YES
7,230,525	1.50%	7,122,067	YES
202,426	1.50%	199,390	YES
935,794	1.50%	921,757	YES
151,090	1.50%	148,824	YES
162,022	1.50%	159,592	YES
505,320	1.50%	497,740	YES
3,048,222	2.00%	2,987,258	YES
57,469	1.50%	56,607	YES
38,757	1.50%	38,176	YES
12,735,804	1.50%	12,544,767	YES
1,358,785	1.50%	1,338,403	YES
2,901,975	1.50%	2,858,445	YES
15,619,935	1.50%	15,385,636	YES
4,895,082	1.50%	4,821,656	YES
54,880	1.50%	54,057	YES
296,484	1.50%	292,037	YES
1,506,240	1.50%	1,483,646	YES
415,714	1.50%	409,478	YES
481,463	1.50%	474,241	YES
543,067	1.50%	534,921	YES
12,632,003	1.50%	12,442,523	YES
10,035,240	1.50%	9,884,711	YES
448,197	1.50%	441,474	YES
303,309	1.50%	298,759	YES
494,776	1.50%	487,354	YES
8,420,972	1.50%	8,294,657	YES
536,950	1.50%	528,896	YES
1,410,302	2.00%	1,382,096	YES

[illegible]

774,257	1.50%	762,643	YES
483,843	1.50%	476,585	YES
186,761	2.00%	183,026	YES
1,111,670	2.00%	1,089,437	YES
749,409	1.50%	738,168	YES
827,671	1.50%	815,256	YES
9,688,931	2.00%	9,495,152	YES
25,441,114	1.50%	25,059,497	YES
10,567,073	1.50%	10,408,567	YES
1,913,697	2.00%	1,875,423	YES
128,249	2.00%	125,684	YES
16,401,947	2.00%	16,073,908	YES
76,970	5.00%	73,122	tying
1,630,680	5.00%	1,549,146	tying
489,835,997	1.50%	482,488,457	YES
310,702	5.00%	295,167	tying
17,020	5.00%	16,169	tying
751,358	5.00%	713,790	tying
449,327	5.00%	426,861	tying
704,198	5.00%	668,988	tying
434,940	5.00%	413,193	tying
494,000	5.00%	469,300	tying
121,954	5.00%	115,856	tying
328,632	5.00%	312,200	tying
215,994	5.00%	205,194	tying
7,557	5.00%	7,179	tying
38,255	5.00%	36,342	tying
595,352	5.00%	565,584	tying
15,980	5.00%	15,181	tying
44,493	5.00%	42,268	tying
32,283	5.00%	30,669	tying
68,275	5.00%	64,861	tying
7,479	5.00%	7,105	tying
68,111	5.00%	64,705	tying
41,644	5.00%	39,562	tying
14,940	5.00%	14,193	tying
110,938	5.00%	105,391	tying
4,488,653	5.00%	4,264,220	tying
16,579,817	5.00%	15,750,826	tying
21,062	5.00%	20,009	tying
197,578	5.00%	187,699	tying
517,118	5.00%	491,262	tying
318,748	5.00%	302,811	tying
22,056	5.00%	20,953	tying
32,667	5.00%	31,034	tying
470,290	5.00%	446,776	tying
436,132	5.00%	414,325	tying
48,928	5.00%	46,482	tying
130,914	5.00%	124,368	tying
11,814	5.00%	11,223	tying
35,611,289	5.00%	33,830,725	tying
533,881	5.00%	507,187	tying
182,382	5.00%	173,263	tying
2,226,635	5.00%	2,115,303	tying

4,910	5.00%	4,665	tying
160,609	5.00%	152,579	tying
39,494	5.00%	37,519	tying
1	2.00%	1	YES
230,380	5.00%	218,861	tying
21,472	5.00%	20,398	tying
63,061	5.00%	59,908	tying
311,259	5.00%	295,696	tying
6,371	5.00%	6,052	tying
27,822	5.00%	26,431	tying
88,215	5.00%	83,804	tying
626,146	5.00%	594,839	tying
34,455	5.00%	32,732	tying
82,816	5.00%	78,675	tying
286,927	5.00%	272,581	tying
36,509	5.00%	34,684	tying
103,802	5.00%	98,612	tying
4,834	5.00%	4,592	tying
151,408	5.00%	143,838	tying
1,835,940	5.00%	1,744,143	tying
289	5.00%	275	NO
8,928	5.00%	8,482	NO
21,152	5.00%	20,094	tying
12,024	5.00%	11,423	tying
90,117	5.00%	85,611	tying
661,545	5.00%	628,468	tying
4,166,938	5.00%	3,958,591	tying
5,468	5.00%	5,195	tying
251,088	5.00%	238,534	tying
246,819	5.00%	234,478	tying
106,403	5.00%	101,083	tying
767,985	5.00%	729,586	tying
6,974	5.00%	6,625	tying
65,584	5.00%	62,305	tying
99,552	5.00%	94,574	tying
3,405,275	5.00%	3,235,011	tying
15,224	5.00%	14,463	tying
14,430	5.00%	13,709	tying
2,425,953	5.00%	2,304,655	tying
2,093	5.00%	1,988	tying
6,686,655	5.00%	6,352,322	tying
786	5.00%	747	tying
754,475	5.00%	716,751	tying
16,700	5.00%	15,865	tying
608,771	6.00%	572,245	tying
144,336	5.00%	137,119	tying
125,022	5.00%	118,771	tying
95,253	5.00%	90,490	tying
158,755	5.00%	150,817	tying
357	5.00%	339	tying
83,561	5.00%	79,383	tying
10,605	5.00%	10,075	tying
19,890	5.00%	18,896	tying
6	5.00%	6	tying

[illegible]

10,899	5.00%	10,354	tying
89,900	5.00%	85,405	tying
6	5.00%	6	tying
581,402	5.00%	552,332	tying
2,827	5.00%	2,686	tying
71,344	5.00%	67,777	tying
69,891	5.00%	66,396	tying
87,937	5.00%	83,540	tying
2,498,307	5.00%	2,373,392	tying
1,173	5.00%	1,114	tying
36,368	5.00%	34,550	tying
284,804	5.00%	270,564	tying
29,846	5.00%	28,354	tying
65	5.00%	62	tying
943,769	5.00%	896,581	tying
5,965	5.00%	5,667	tying
240	5.00%	228	tying
18,014	5.00%	17,113	tying
26,035	5.00%	24,733	tying
662,777	5.00%	629,638	tying
2,931	5.00%	2,784	tying
9,816	5.00%	9,325	tying
16,069	5.00%	15,266	tying
197,603	5.00%	187,723	tying
11,195	5.00%	10,635	tying
32,151	5.00%	30,543	tying
151,339	5.00%	143,772	tying
3,202	5.00%	3,042	tying
11,196	5.00%	10,636	tying
81,248	5.00%	77,186	tying
162	5.00%	154	tying
4,920	5.00%	4,674	tying
126,296	5.00%	119,981	tying
2,878,796	5.00%	2,734,856	tying
486,856	5.00%	462,513	tying
671	5.00%	637	tying
34,201	5.00%	32,491	tying
2,415	5.00%	2,294	tying
30,509	5.00%	28,984	tying
156,912	5.00%	149,066	tying
146,245	5.00%	138,933	tying
9,152,988	#N/A	#N/A	#N/A
142,210	5.00%	135,100	tying
663	5.00%	630	tying
154,559	5.00%	146,831	tying
167,445	5.00%	159,073	tying
165,821	5.00%	157,530	tying
8,132	5.00%	7,725	tying
19,208	5.00%	18,248	tying
635,466	5.00%	603,693	tying
292,000	5.00%	277,400	tying
130,337	5.00%	123,820	tying
42,961	5.00%	40,813	tying
222,835	5.00%	211,693	tying

[illegible]

154,274	5.00%	146,560	tying
10,141	5.00%	9,634	tying
10,194,393	5.00%	9,684,673	tying
1,837	5.00%	1,745	tying
141,937	5.00%	134,840	tying
67,926	5.00%	64,530	tying
69,018	5.00%	65,567	tying
204,079	5.00%	193,875	tying
26,891	5.00%	25,546	tying
232,660	5.00%	221,027	tying
348,580	5.00%	331,151	tying
12,550	5.00%	11,923	tying
5,722	5.00%	5,436	tying
3,597,752	5.00%	3,417,864	tying
789,903	5.00%	750,408	tying
285,160	5.00%	270,902	tying
3,876	5.00%	3,682	tying
322,338	5.00%	306,221	tying
906,108	5.00%	860,803	tying
955	5.00%	907	tying
91,761	5.00%	87,173	tying
105,734	5.00%	100,447	tying
166,427	5.00%	158,106	tying
7,072,974	5.00%	6,719,325	tying
13,295	5.00%	12,630	tying
837,023	5.00%	795,172	tying
24,152	5.00%	22,944	tying
114,369	5.00%	108,651	tying
3,108	5.00%	2,953	tying
644,823	5.00%	612,582	tying
90,717	5.00%	86,181	tying
18,873	5.00%	17,929	tying
41,591	5.00%	39,511	tying
4	5.00%	4	tying
9,655,548	5.00%	9,172,771	tying
4	5.00%	4	tying
6,683	5.00%	6,349	tying
62	5.00%	59	tying
1,528	5.00%	1,452	tying
996,263	5.00%	946,450	tying
4,145,706	5.00%	3,938,421	tying
343,522	5.00%	326,346	tying
1,631,824	5.00%	1,550,233	tying
80,203	5.00%	76,193	tying
38,143	5.00%	36,236	tying
3,287	5.00%	3,123	tying
369,637	5.00%	351,155	tying
73,432	5.00%	69,760	tying
7,729	5.00%	7,343	tying
85,917	5.00%	81,621	tying
59,932	5.00%	56,935	tying
164,950	5.00%	156,703	tying
183,823	5.00%	174,632	tying
105,392,495	5.00%	100,122,870	tying

11	5.00%	10	tying
11,226	5.00%	10,665	tying
394,499	5.00%	374,774	tying
171,159	5.00%	162,601	tying
4,257,218	5.00%	4,044,357	tying
5,847,264	5.00%	5,554,901	tying
1,505	6.00%	1,415	tying
96,241	5.00%	91,429	tying
27,906	5.00%	26,511	tying
511,800	5.00%	486,210	tying
2,675	5.00%	2,541	tying
932,450	5.00%	885,828	tying
400,965	5.00%	380,917	tying
27,760	5.00%	26,372	tying
41,961	5.00%	39,863	tying
5,022,204	5.00%	4,771,094	tying
93,145	5.00%	88,488	tying
18,725	5.00%	17,789	tying
85,530	5.00%	81,254	tying
14,226	5.00%	13,515	tying
242,046	5.00%	229,944	tying
311,740	5.00%	296,153	tying
156,870	5.00%	149,027	tying
40,589	5.00%	38,560	tying
19,000	5.00%	18,050	tying
1,164,901	5.00%	1,106,656	tying
456,654	5.00%	433,821	tying
168,162	5.00%	159,754	tying
348,562	5.00%	331,134	tying
2,817	5.00%	2,676	tying
572	5.00%	543	tying
1,032,386	5.00%	980,767	tying
741,423	5.00%	704,352	tying
105,792	5.00%	100,502	tying
118,879	5.00%	112,935	tying
57,462	5.00%	54,589	tying
4,266,630	5.00%	4,053,299	tying
62,666	5.00%	59,533	tying
82,661	5.00%	78,528	tying
25,926	5.00%	24,630	tying
113	5.00%	107	tying
41,508	5.00%	39,433	tying
985	5.00%	936	tying
75,911	6.00%	71,356	tying
67,245	5.00%	63,883	tying
42,798	5.00%	40,658	tying
19,781,346	5.00%	18,792,279	tying
31,889	5.00%	30,295	tying
20,441	5.00%	19,419	tying
235,123	5.00%	223,367	tying
171,889	5.00%	163,295	tying
1,317	5.00%	1,251	tying
685	5.00%	651	tying
3,116	5.00%	2,960	tying

3,250	5.00%	3,088	tying
62,760	5.00%	59,622	tying
949,909	5.00%	902,414	tying
40,983	5.00%	38,934	tying
64,316	5.00%	61,100	tying
25,060	5.00%	23,807	tying
164,243	5.00%	156,031	tying
45,386	5.00%	43,117	tying
26,991	5.00%	25,641	tying
78,398	5.00%	74,478	tying
144,756	5.00%	137,518	tying
534,359	5.00%	507,641	tying
170	5.00%	162	tying
247,883	5.00%	235,489	tying
18,553	5.00%	17,625	tying
3,002	5.00%	2,852	tying
3,697,408	5.00%	3,512,538	tying
88,695	5.00%	84,260	tying
202,335	5.00%	192,218	tying
4,483,750	5.00%	4,259,563	tying
101,171	5.00%	96,112	tying
275,773	5.00%	261,984	tying
39,736	5.00%	37,749	tying
17,273	5.00%	16,409	tying
3,927	5.00%	3,731	tying
198,036	5.00%	188,134	tying
177,986	5.00%	169,087	tying
93,825	5.00%	89,134	tying
231,854	5.00%	220,261	tying
4,676,734	5.00%	4,442,897	tying
117,894	5.00%	111,999	tying
56,249	5.00%	53,437	tying
380,789	6.00%	357,942	tying
106,838	5.00%	101,496	tying
3,779,772	5.00%	3,590,783	tying
4,742,088	5.00%	4,504,984	tying
1,062,478	5.00%	1,009,354	tying
150,652	5.00%	143,119	tying
8,049	5.00%	7,647	tying
3,303	6.00%	3,105	tying
289,168	5.00%	274,710	tying
23,278	5.00%	22,114	tying
376,571	5.00%	357,742	tying
15,626	5.00%	14,845	tying
9,619	5.00%	9,138	tying
270,177	5.00%	256,668	tying
47,311	5.00%	44,945	tying
14,992	5.00%	14,242	tying
11,102	5.00%	10,547	tying
5,654	5.00%	5,371	tying
72,044	5.00%	68,442	tying
104,592	5.00%	99,362	tying
1,278	5.00%	1,214	tying
113,640	5.00%	107,958	tying

11,102	5.00%	10,547	tying
215,716	5.00%	204,930	tying
1,801	5.00%	1,711	tying
518,398	5.00%	492,478	tying
2,551	5.00%	2,423	tying
185,406	5.00%	176,136	tying
80,621	5.00%	76,590	tying
516,637	5.00%	490,805	tying
12	6.00%	11	tying
51,343	5.00%	48,776	tying
70,470	5.00%	66,947	tying
4,624	5.00%	4,393	tying
56,789	5.00%	53,950	tying
8,139	5.00%	7,732	tying
575,139	5.00%	546,382	tying
166,396	5.00%	158,076	tying
136,425	5.00%	129,604	tying
20,480	5.00%	19,456	tying
218,971	5.00%	208,022	tying
6,052	5.00%	5,749	tying
17,316	5.00%	16,450	tying
6,479	5.00%	6,155	tying
61,604	5.00%	58,524	tying
64,160	5.00%	60,952	tying
16,530	5.00%	15,704	tying
142,158	5.00%	135,050	tying
51,538	5.00%	48,961	tying
134,428	5.00%	127,707	tying
14,613	5.00%	13,882	tying
18,119	5.00%	17,213	tying
70,934	5.00%	67,387	tying
60,801	5.00%	57,761	tying
7,195	5.00%	6,835	tying
132,911	5.00%	126,265	tying
834,297	6.00%	784,239	tying
3,595	5.00%	3,415	tying
5,464	5.00%	5,191	tying
108,834	5.00%	103,392	tying
4,065	5.00%	3,862	tying
146,298	5.00%	138,983	tying
265,718	5.00%	252,432	tying
442,411	5.00%	420,290	tying
968	5.00%	920	tying
1,366,759	5.00%	1,298,421	tying
582	5.00%	553	tying
196,876	5.00%	187,032	tying
27,035	5.00%	25,683	tying
518,140	5.00%	492,233	tying
96,958	5.00%	92,110	tying
461,681	5.00%	438,597	tying
283,473	5.00%	269,299	tying
14,083	5.00%	13,379	tying
107,927	5.00%	102,531	tying
34,797	5.00%	33,057	tying

428,925	5.00%	407,479	tying
62,556	5.00%	59,428	tying
108,172	5.00%	102,763	tying
72,420	5.00%	68,799	tying
43,296	5.00%	41,131	tying
32,589	5.00%	30,960	tying
29,047	5.00%	27,595	tying
7,832	5.00%	7,440	tying
1,614	5.00%	1,533	tying
16,356	5.00%	15,538	tying
1,367,124	5.00%	1,298,768	tying
76,015	5.00%	72,214	tying
17,913	6.00%	16,838	tying
34,865	5.00%	33,122	tying
449	5.00%	427	tying
111,112	5.00%	105,556	tying
321,719	5.00%	305,633	tying
2,247	5.00%	2,135	tying
2,203	5.00%	2,093	tying
34,031	6.00%	31,989	tying
4,410	5.00%	4,190	tying
173,978	5.00%	165,279	tying
1,833,430	5.00%	1,741,759	tying
102,729	5.00%	97,593	tying
695,695	5.00%	660,910	tying
395,104	5.00%	375,349	tying
1,344,916	5.00%	1,277,670	tying
449,721	5.00%	427,235	tying
1,819,827	5.00%	1,728,836	tying
25,010	5.00%	23,760	tying
130,086	5.00%	123,582	tying
45,840	5.00%	43,548	tying
275,637	5.00%	261,855	tying
57,888	5.00%	54,994	tying
24,249	5.00%	23,037	tying
195,110	5.00%	185,355	tying
27,972	5.00%	26,573	tying
84,665	5.00%	80,432	tying
28,913	5.00%	27,467	tying
112,632	5.00%	107,000	tying
40,113	5.00%	38,107	tying
52,901	5.00%	50,256	tying
15,753	5.00%	14,965	tying
9,011	5.00%	8,560	tying
54,692	5.00%	51,957	tying
193	5.00%	183	tying
3,608,014	5.00%	3,427,613	tying
562,387	5.00%	534,268	tying
6,144	5.00%	5,837	tying
146,866	5.00%	139,523	tying
274	5.00%	260	tying
41,173	5.00%	39,114	tying
99,091	5.00%	94,136	tying
11,028	5.00%	10,477	tying

193,775	5.00%	184,086	tying
420,079	5.00%	399,075	tying
71,156	5.00%	67,598	tying
12,739	5.00%	12,102	tying
505,909	5.00%	480,614	tying
3,344	5.00%	3,177	tying
15	5.00%	14	tying
5,874	5.00%	5,580	tying
1,042,067	5.00%	989,964	tying
9,031	5.00%	8,579	tying
124,997	5.00%	118,747	tying
115,451	5.00%	109,678	tying
27,512	6.00%	25,861	tying
15,842	5.00%	15,050	tying
49,080	5.00%	46,626	tying
8,994	5.00%	8,544	tying
113,841	5.00%	108,149	tying
1,330	5.00%	1,264	tying
569	5.00%	541	tying
16,441	5.00%	15,619	tying
62,802	5.00%	59,662	tying
657,754	5.00%	624,866	tying
81,295	5.00%	77,230	tying
68,986	5.00%	65,537	tying
154,340	5.00%	146,623	tying
17,760	5.00%	16,872	tying
1,231	5.00%	1,169	tying
7,157	5.00%	6,799	tying
6,995	5.00%	6,645	tying
4,993	5.00%	4,743	tying
10	5.00%	10	tying
8,838,305	5.00%	8,396,390	tying
272,350	5.00%	258,733	tying
119,786	5.00%	113,797	tying
293,795	6.00%	276,167	tying
982,741	5.00%	933,604	tying
88,598	5.00%	84,168	tying
317,232	5.00%	301,370	tying
54,600	5.00%	51,870	tying
1,348,629	5.00%	1,281,198	tying
25,767	5.00%	24,479	tying
3,459,940	5.00%	3,286,943	tying
276,419,193	5.00%	262,598,233	tying
201,012	5.00%	190,961	tying
120,422	5.00%	114,401	tying
2,589,674	5.00%	2,460,190	tying
642,997	5.00%	610,847	tying
20,094,874	6.00%	18,889,182	tying
55,668,219	6.00%	52,328,126	tying
59	6.00%	55	tying
6,636	5.00%	6,304	tying
11,330	5.00%	10,764	tying
20,594	5.00%	19,564	tying
108,456	5.00%	103,033	tying

38,247	5.00%	36,335	tying
3,797	5.00%	3,607	tying
50,505	5.00%	47,980	tying
57,143	5.00%	54,286	tying
4,150,398	5.00%	3,942,878	tying
194,820	5.00%	185,079	tying
24	5.00%	23	tying
306,876	5.00%	291,532	tying
139,229	5.00%	132,268	tying
13,503	5.00%	12,828	tying
106,541	5.00%	101,214	tying
153,873	5.00%	146,179	tying
1,644,002	2.00%	1,611,122	YES
4,018,672	2.00%	3,938,299	YES
76,282	5.00%	72,468	tying
3,317,972	5.00%	3,152,073	tying
4,550	6.00%	4,277	tying
6,666	5.00%	6,333	tying
1,674	5.00%	1,590	tying
23,068	5.00%	21,915	tying
3,430	5.00%	3,259	tying
40,835	5.00%	38,793	tying
110,322	5.00%	104,806	tying
2,555,701	5.00%	2,427,916	tying
137,596	5.00%	130,716	tying
410,442	5.00%	389,920	tying
11,278	5.00%	10,714	tying
223,754	5.00%	212,566	tying
2,034	5.00%	1,932	tying
202,537	5.00%	192,410	tying
244,794,788	5.00%	232,555,049	tying
968,833	6.00%	910,703	tying
7,546	5.00%	7,169	tying
379,004	5.00%	360,054	tying
30,107	5.00%	28,602	tying
374,493	5.00%	355,768	tying
65	5.00%	62	tying
321,604	5.00%	305,524	tying
243,338	5.00%	231,171	tying
11,736	5.00%	11,149	tying
185,357	5.00%	176,089	tying
89,208	5.00%	84,748	tying
202	5.00%	192	tying
43,164	5.00%	41,006	tying
8,725	5.00%	8,289	tying
129,280	6.00%	121,523	tying
186,686	6.00%	175,485	tying
30,446	6.00%	28,619	tying
1,579	5.00%	1,500	tying
29,290	5.00%	27,826	tying
32,500	5.00%	30,875	tying
5,049,509	5.00%	4,797,034	tying
126,462	5.00%	120,139	tying
5,853	5.00%	5,560	tying

[illegible]

174,156	6.00%	163,707	tying
28,320	5.00%	26,904	tying
909	5.00%	864	tying
392,631	5.00%	372,999	tying
12,432	5.00%	11,810	tying
248,459	5.00%	236,036	tying
218,750	5.00%	207,813	tying
27,910	5.00%	26,515	tying
260,777	5.00%	247,738	tying
46,710	5.00%	44,375	tying
1,604	5.00%	1,524	tying
40,012	5.00%	38,011	tying
12,460	5.00%	11,837	tying
23,013	5.00%	21,862	tying
419,485	5.00%	398,511	tying
1	5.00%	1	tying
3,953	5.00%	3,755	tying
143,393	5.00%	136,223	tying
22,752	5.00%	21,614	tying
10,819	5.00%	10,278	tying
102,819	5.00%	97,678	tying
42,579	5.00%	40,450	tying
929,061	5.00%	882,608	tying
2,673	6.00%	2,513	tying
9,250	5.00%	8,788	tying
144,694	5.00%	137,459	tying
7,901	5.00%	7,506	tying
747,515	5.00%	710,139	tying
280,561	5.00%	266,533	tying
9,877	5.00%	9,383	tying
4,280	5.00%	4,066	tying
7,591	5.00%	7,211	tying
15,662,247	5.00%	14,879,135	tying
52,222	5.00%	49,611	tying
692,778	5.00%	658,139	tying
134,252	5.00%	127,539	YES
53,307	5.00%	50,642	tying
1,034,858	5.00%	983,115	tying
353,088	5.00%	335,434	tying
71,755	5.00%	68,167	tying
15,353	5.00%	14,585	tying
550,691	5.00%	523,156	tying
55,893	5.00%	53,098	tying
79,462	5.00%	75,489	tying
7,051	5.00%	6,698	tying
3,751	5.00%	3,563	tying
37,619	5.00%	35,738	tying
49,263	5.00%	46,800	tying
195,690	5.00%	185,906	tying
11,676	5.00%	11,092	tying
238,731	5.00%	226,794	tying
309	5.00%	294	tying
8,900	5.00%	8,455	tying
787,053	5.00%	747,700	tying

[illegible]

8,148	5.00%	7,741	tying
10,686	5.00%	10,152	tying
64,897	5.00%	61,652	tying
808,223	5.00%	767,812	tying
433,907	5.00%	412,212	tying
69,182	5.00%	65,723	tying
6,372	5.00%	6,053	tying
6,330	5.00%	6,014	tying
61,197	5.00%	58,137	tying
457,262	5.00%	434,399	tying
2,231	5.00%	2,119	tying
13,132	5.00%	12,475	tying
931	5.00%	884	tying
128,658	5.00%	122,225	tying
124,270	5.00%	118,057	tying
447,015	5.00%	424,664	tying
37,886	5.00%	35,992	tying
2,013	5.00%	1,912	tying
765	5.00%	727	tying
348,415	5.00%	330,994	tying
38	5.00%	36	tying
1,075,247	5.00%	1,021,485	tying
28,875	5.00%	27,431	tying
327	5.00%	311	tying
3,767	5.00%	3,579	tying
56,169	5.00%	53,361	tying
158,902	5.00%	150,957	tying
7,195	5.00%	6,835	tying
31,888	5.00%	30,294	tying
99,019	5.00%	94,068	tying
323,544	5.00%	307,367	tying
2,510,924	5.00%	2,385,378	tying
176,730	5.00%	167,894	tying
621,077	6.00%	583,812	tying
5,630	6.00%	5,292	tying
314,100	6.00%	295,254	tying
27,994	5.00%	26,594	tying
18,598	5.00%	17,668	tying
7,893	5.00%	7,498	tying
40,715	5.00%	38,679	tying
179,278	5.00%	170,314	tying
25,178	5.00%	23,919	tying
62,181	5.00%	59,072	tying
111,683	5.00%	106,099	tying
899,325	5.00%	854,359	tying
566,079	5.00%	537,775	tying
216,724	5.00%	205,888	tying
187,292	5.00%	177,927	tying
123,009	5.00%	116,859	tying
14,713	5.00%	13,977	tying
23,634	5.00%	22,452	tying
26,739	5.00%	25,402	tying
261,265	5.00%	248,202	tying
1,430,657	5.00%	1,359,124	tying

[illegible]

35,254	5.00%	33,491	tying
66,627	5.00%	63,296	tying
15,899	5.00%	15,104	tying
21,039	5.00%	19,987	tying
10,848	5.00%	10,306	tying
55,858	5.00%	53,065	tying
6,220,161	5.00%	5,909,153	tying
318,927	5.00%	302,981	tying
24,220	5.00%	23,009	tying
46,251	5.00%	43,938	tying
15,782	5.00%	14,993	tying
36,671	6.00%	34,471	tying
362,731	5.00%	344,594	tying
6,506	5.00%	6,181	tying
39,284	5.00%	37,320	tying
13,648	5.00%	12,966	tying
850	5.00%	808	tying
5,943	5.00%	5,646	tying
45,246	5.00%	42,984	tying
14,664	5.00%	13,931	tying
15,750	5.00%	14,963	tying
52,678	5.00%	50,044	tying
19,785	5.00%	18,796	tying
33,408	5.00%	31,738	tying
47,812	5.00%	45,421	tying
31,587	5.00%	30,008	tying
281,184	5.00%	267,125	tying
278,088	5.00%	264,184	tying
33,752	5.00%	32,064	tying
10,158	5.00%	9,650	tying
113,571	5.00%	107,892	tying
13,026	5.00%	12,375	tying
168,409	5.00%	159,989	tying
105,308	5.00%	100,043	tying
129,134	5.00%	122,677	tying
83,064	5.00%	78,911	tying
105,612	5.00%	100,331	tying
180,462	5.00%	171,439	tying
2,405	5.00%	2,285	tying
48,100	5.00%	45,695	tying
46,384	5.00%	44,065	tying
13,156	5.00%	12,498	tying
102,759	5.00%	97,621	tying
124,351	5.00%	118,133	tying
76,076	5.00%	72,272	tying
1,623	5.00%	1,542	tying
42,554	5.00%	40,426	tying
9,300	5.00%	8,835	tying
173,886	5.00%	165,192	tying
54,518	5.00%	51,792	tying
24,381	5.00%	23,162	tying
198,259	5.00%	188,346	tying
107,234	5.00%	101,872	tying
134,608	5.00%	127,878	tying

[illegible]

194,818	5.00%	185,077	tying
167,278	5.00%	158,914	tying
24,062	5.00%	22,859	tying
296	5.00%	281	tying
928,842	5.00%	882,400	tying
42,656	5.00%	40,523	tying
54,588	5.00%	51,859	tying
123,824	5.00%	117,633	tying
306,643	5.00%	291,311	tying
138,285	5.00%	131,371	tying
211	5.00%	200	tying
186,690	5.00%	177,356	tying
712,804	5.00%	677,164	tying
47,880	5.00%	45,486	tying
17,878	5.00%	16,984	tying
196,413	5.00%	186,592	tying
89,651	5.00%	85,168	tying
104,501	5.00%	99,276	tying
199,960	5.00%	189,962	tying
250,976	5.00%	238,427	tying
131,028	5.00%	124,477	tying
414,824	5.00%	394,083	tying
23,835	5.00%	22,643	tying
67,992	5.00%	64,592	tying
41,905	5.00%	39,810	tying
1,023	5.00%	972	tying
14,756	6.00%	13,871	tying
100,800	5.00%	95,760	tying
1,289,147	5.00%	1,224,690	tying
105,786	5.00%	100,497	tying
295,809	5.00%	281,019	tying
4,120	5.00%	3,914	tying
117,806	5.00%	111,916	tying
8,004	5.00%	7,604	tying
15,625	5.00%	14,844	tying
330	5.00%	314	tying
30,716	5.00%	29,180	tying
2,064	5.00%	1,961	tying
72,229	5.00%	68,618	tying
211,185	5.00%	200,626	tying
45,120	5.00%	42,864	tying
18,106	5.00%	17,201	tying
24,157	5.00%	22,949	tying
25,872	5.00%	24,578	tying
6,149	5.00%	5,842	tying
111,441	5.00%	105,869	tying
6,548,111	5.00%	6,220,705	tying
24,979	5.00%	23,730	tying
394,734	5.00%	374,997	tying
306	5.00%	291	tying
1,586	5.00%	1,507	tying
59,343	5.00%	56,376	tying
671	5.00%	637	tying
45,939	5.00%	43,642	tying

46,638	5.00%	44,306	tying
18,655	5.00%	17,722	tying
123,143	5.00%	116,986	tying
19,143	5.00%	18,186	tying
1,954,168	5.00%	1,856,460	tying
17,122	5.00%	16,266	tying
11,544	5.00%	10,967	tying
29,775	5.00%	28,286	tying
160	5.00%	152	tying
31,811	5.00%	30,220	tying
60	5.00%	57	tying
12,005	5.00%	11,405	tying
18,409	5.00%	17,489	tying
26,573	5.00%	25,244	tying
717,348	5.00%	681,481	tying
358,791	5.00%	340,851	tying
65	5.00%	62	tying
24,012	5.00%	22,811	tying
70,337	5.00%	66,820	tying
16,289	5.00%	15,475	tying
597,350	5.00%	567,483	tying
134,544	5.00%	127,817	tying
7,803	5.00%	7,413	tying
14,298	5.00%	13,583	tying
4,557	5.00%	4,329	tying
2,831	5.00%	2,689	tying
110,850	5.00%	105,308	tying
23,317	5.00%	22,151	tying
2,545	6.00%	2,392	tying
65,043	6.00%	61,140	tying
407,404	5.00%	387,034	tying
16,307	5.00%	15,492	tying
28,281	5.00%	26,867	tying
1,122,562	5.00%	1,066,434	tying
97,475	5.00%	92,601	tying
4,475	5.00%	4,251	tying
824,320	5.00%	783,104	tying
23,323	5.00%	22,157	tying
113,137	5.00%	107,480	tying
109,574	5.00%	104,095	tying
22,729	5.00%	21,593	tying
13,376	5.00%	12,707	tying
470,724	5.00%	447,188	tying
14,714	5.00%	13,978	tying
22,644	5.00%	21,512	tying
155,746	5.00%	147,959	tying
1,665,169	5.00%	1,581,911	tying
1,374	5.00%	1,305	tying
2,710,442	5.00%	2,574,920	tying
11,011	5.00%	10,460	tying
57,685	5.00%	54,801	tying
4,445	5.00%	4,223	tying
1,300	5.00%	1,235	tying
33,360	5.00%	31,692	tying

[illegible]

946,400	5.00%	899,080	tying
1,201,860	5.00%	1,141,767	tying
4,214	5.00%	4,003	tying
87,707	5.00%	83,322	tying
17,328	5.00%	16,462	tying
33,210	5.00%	31,550	tying
200,539	5.00%	190,512	tying
104,603	5.00%	99,373	tying
2,788	5.00%	2,649	tying
245,118	5.00%	232,862	tying
192,115	5.00%	182,509	tying
18,504	5.00%	17,579	tying
89,968	5.00%	85,470	tying
21,807	5.00%	20,717	tying
3,844	5.00%	3,652	tying
64,788	5.00%	61,549	tying
91,908	5.00%	87,313	tying
24,164	5.00%	22,956	tying
5,860	5.00%	5,567	tying
27,540	5.00%	26,163	tying
27,328	5.00%	25,962	tying
25,014	5.00%	23,763	tying
34,631	5.00%	32,899	tying
313,235	5.00%	297,573	tying
68,687	5.00%	65,253	tying
1,843	5.00%	1,751	tying
1,723	5.00%	1,637	tying
101	5.00%	96	tying
131,816	5.00%	125,225	tying
5,952	5.00%	5,654	tying
5,494	5.00%	5,219	tying
767,411	5.00%	729,040	tying
38,576	5.00%	36,647	tying
64,225	5.00%	61,014	tying
27,040	5.00%	25,688	tying
75,206	5.00%	71,446	tying
4,627	5.00%	4,396	tying
14,399	5.00%	13,679	tying
3,305	2.00%	3,239	YES
67,254	5.00%	63,891	tying
60,997	5.00%	57,947	tying
6,902	5.00%	6,557	tying
103,536	5.00%	98,359	tying
65,751	5.00%	62,463	tying
24,643	5.00%	23,411	tying
113,772	5.00%	108,083	tying
38,867	5.00%	36,924	tying
229,218	5.00%	217,757	tying
44,004	5.00%	41,804	tying
1,183	5.00%	1,124	tying
41,331	5.00%	39,264	tying
134,515	5.00%	127,789	tying
29,040	5.00%	27,588	tying
26,733	5.00%	25,396	tying

EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E1
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1

42,883	5.00%	40,739	tying
1,085,702	5.00%	1,031,417	tying
4,608	5.00%	4,378	tying
110,032	5.00%	104,530	tying
8,280	5.00%	7,866	tying
153,083	5.00%	145,429	tying
240,364	5.00%	228,346	tying
110,791	6.00%	104,144	tying
5,123	5.00%	4,867	tying
6,161,462	5.00%	5,853,389	tying
88,169	5.00%	83,761	tying
67,716	5.00%	64,330	tying
2,450	5.00%	2,328	tying
8,807,195	5.00%	8,366,835	tying
61,578	5.00%	58,499	tying
51,159	5.00%	48,601	tying
103,342	5.00%	98,175	tying
103,460	5.00%	98,287	YES
2,003,111	5.00%	1,902,955	tying
455,092	6.00%	427,786	tying
67,458	5.00%	64,085	tying
5,730	5.00%	5,444	tying
2,036	5.00%	1,934	tying
6,344	6.00%	5,963	tying
70,885	5.00%	67,341	tying
276,052	5.00%	262,249	tying
20,160	5.00%	19,152	tying
115,838	5.00%	110,046	tying
278,159	5.00%	264,251	tying
131,917	5.00%	125,321	tying
9,595,471	5.00%	9,115,697	tying
196,247	5.00%	186,435	tying
570	5.00%	542	tying
14,758	5.00%	14,020	tying
345,898	6.00%	325,144	tying
9,713	5.00%	9,227	tying
278,484	5.00%	264,560	tying
152,064	5.00%	144,461	tying
14,598	5.00%	13,868	tying
1,314,930	5.00%	1,249,184	tying
2,772,002	5.00%	2,633,402	tying
14,931	5.00%	14,184	tying
29,822	5.00%	28,331	tying
1,628,398	5.00%	1,546,978	tying
80,898	5.00%	76,853	tying
130,996	5.00%	124,446	tying
1,208,166	5.00%	1,147,758	tying
25,525	5.00%	24,249	tying
200,956	5.00%	190,908	tying
33,144	5.00%	31,487	tying
3,429	5.00%	3,258	tying
16,096	5.00%	15,291	tying
302	5.00%	287	tying
1,121,557	5.00%	1,065,479	tying

EQUITY	ADR	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
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EQUITY	COMMON STOCK	E1
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EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
CORPORATE	A	C

277,179	6.00%	260,548	tying
218,631	5.00%	207,699	tying
3	5.00%	3	tying
3,852	5.00%	3,659	tying
2,597,878	5.00%	2,467,984	tying
84,810	5.00%	80,570	tying
28,667	5.00%	27,234	tying
14,530	5.00%	13,804	tying
47,857	5.00%	45,464	tying
86,588	5.00%	82,259	tying
827,452	6.00%	777,805	tying
8,995	5.00%	8,545	tying
108,316	5.00%	102,900	tying
320	5.00%	304	tying
76,147	5.00%	72,340	tying
94,439	5.00%	89,717	tying
268,382	5.00%	254,963	tying
81,778	5.00%	77,689	tying
12,501,573	6.00%	11,751,479	tying
18,285	5.00%	17,371	tying
66,388	5.00%	63,069	tying
28,875	5.00%	27,431	tying
50,400	5.00%	47,880	tying
507,265	5.00%	481,902	tying
1,840	5.00%	1,748	tying
489,320	5.00%	464,854	tying
175,635	5.00%	166,853	tying
223,933	5.00%	212,736	tying
154,992	5.00%	147,242	tying
2,601	5.00%	2,471	tying
14,628	5.00%	13,897	tying
25,020	5.00%	23,769	tying
154,080	6.00%	144,835	tying
59,181	5.00%	56,222	tying
325,203	5.00%	308,943	tying
5,000	5.00%	4,750	tying
90,463	5.00%	85,940	tying
1,364	5.00%	1,296	tying
403,822	5.00%	383,631	tying
42,998	5.00%	40,848	tying
178,415	5.00%	169,494	tying
50,160	5.00%	47,652	tying
180,177	5.00%	171,168	tying
45,570	5.00%	43,292	tying
3,024,664	5.00%	2,873,431	tying
303,937	5.00%	288,740	tying
4,873	5.00%	4,629	tying
11,376	5.00%	10,807	tying
159,914	5.00%	151,918	tying
41,915	5.00%	39,819	tying
54,451	5.00%	51,728	tying
77,431	5.00%	73,559	tying
922,451	5.00%	876,328	tying
3,813,400	5.00%	3,622,730	YES

EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	ADR	E2
CORPORATE	A	C1
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
CORPORATE	AA	C1
GOVERNMENTS	AA	EUROPE - NON G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
CORPORATE	BBB	C1
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E1
GOVERNMENTS	DE	G7
GOVERNMENTS	AAA	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
GOVERNMENTS	A2	EUROPE - NON G7
EQUITY	COMMON STOCK	E2
GOVERNMENTS	A	EUROPE - NON G7
CANADIAN	BONDS/NOTES	E2
CANADIAN	BONDS/NOTES	C1
CANADIAN	BONDS/NOTES	C1
CANADIAN	BONDS/NOTES	G1
CANADIAN	BONDS/NOTES	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
SOVEREIGNS - EUROBONDS	A-	G2
EQUITY	ADR	E2

119,818	5.00%	113,827	tying
272,688	5.00%	259,054	tying
1,933,085	5.00%	1,836,431	tying
19,360	5.00%	18,392	tying
7,726	5.00%	7,340	tying
107,350	5.00%	101,983	YES
158,510	6.00%	148,999	tying
24,000	5.00%	22,800	YES
49,637	6.00%	46,659	tying
204,930	5.00%	194,684	tying
1,947	5.00%	1,850	tying
11,249	5.00%	10,687	tying
109,574	5.00%	104,095	tying
71,657	5.00%	68,074	tying
12	5.00%	11	tying
329,193	5.00%	312,733	YES
439,336	2.00%	430,549	YES
15,717	5.00%	14,931	tying
9,355	5.00%	8,887	tying
210,488	5.00%	199,964	tying
40,424	5.00%	38,403	tying
3,117	5.00%	2,961	tying
19,741,563	6.00%	18,557,069	tying
11,143,304	5.00%	10,586,139	tying
10,965,148	1.50%	10,800,671	NO
1	1.50%	1	YES
165,268	5.00%	157,005	tying
75,959	5.00%	72,161	tying
13,674	5.00%	12,990	tying
1	2.00%	1	YES
26,180	5.00%	24,871	tying
1	2.00%	1	YES
1,820	2.00%	1,784	YES
3,653,276	2.00%	3,580,210	YES
617,383	2.00%	605,035	YES
1,891,945	2.00%	1,854,106	YES
521,831	2.00%	511,394	YES
142,781	5.00%	135,642	tying
715,105	5.00%	679,350	tying
1,373,640	5.00%	1,304,958	tying
18,276	5.00%	17,362	tying
92,983	5.00%	88,334	tying
80,171	5.00%	76,162	tying
99,983	5.00%	94,984	tying
4,165	5.00%	3,957	tying
582,286	5.00%	553,172	tying
476,794	5.00%	452,954	tying
51,212	5.00%	48,651	tying
63,546	5.00%	60,369	tying
68,597	5.00%	65,167	tying
224,412	5.00%	213,191	tying
80,836	5.00%	76,794	tying
9,220,225	5.00%	8,759,214	tying
7,482	6.00%	7,033	tying

CORPORATE	A	C1
CORPORATE	AAA	C1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE - NON G7	AMJ	C1
EQUITY	COMMON STOCK	AE
CORPORATE	A	C1
CORPORATE - NON G7	A	C1
GOVERNMENTS	AAA	EUROPE - NON G7
GOVERNMENTS	AAA	EUROPE - NON G7
GOVERNMENTS	AAA	EUROPE - NON G7
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
CORPORATE	AAA	C1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE - NON G7	BBB+	C1
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	ADR	E1
EQUITY	COMMON STOCK	E2

5,263	5.00%	5,000	YES	
2,175	5.00%	2,066	YES	
1,126,597	5.00%	1,070,267	tying	
56,321	5.00%	53,505	tying	
292	5.00%	277	tying	
2,800,677	5.00%	2,660,643	YES	
1,836,217	#N/A	#N/A		#N/A
3,033,813	5.00%	2,882,122	YES	
932,370	5.00%	885,752	YES	
2,271,538	2.00%	2,226,107	YES	
114,415	2.00%	112,127	YES	
61,290	2.00%	60,064	YES	
1,974,496	5.00%	1,875,771	tying	
476,254	5.00%	452,441	tying	
50,799	5.00%	48,259	YES	
1,412,314	5.00%	1,341,698	tying	
32,206	5.00%	30,596	tying	
105,764	5.00%	100,476	tying	
41,825	5.00%	39,734	tying	
64,856	5.00%	61,613	tying	
282,903	5.00%	268,758	tying	
67,313	5.00%	63,947	tying	
3,088	5.00%	2,934	tying	
157,010	5.00%	149,160	tying	
244,883	5.00%	232,639	tying	
88,497	5.00%	84,072	tying	
235,573	5.00%	223,794	tying	
1,400,818	5.00%	1,330,777	tying	
116,964	5.00%	111,116	tying	
10,200	5.00%	9,690	tying	
115,556	5.00%	109,778	tying	
62,263	5.00%	59,150	tying	
451,727	5.00%	429,141	tying	
446,891	5.00%	424,546	tying	
64,050	5.00%	60,848	tying	
189,270	6.00%	177,914	tying	
35,944	5.00%	34,147	tying	
33,215	5.00%	31,554	tying	
105,249	5.00%	99,987	YES	
9,207,550	5.00%	8,747,173	tying	
238,275	5.00%	226,361	tying	
741,513	5.00%	704,437	tying	
6,351	5.00%	6,033	tying	
27,460	5.00%	26,087	tying	
449,401	5.00%	426,931	YES	
1,376,415	5.00%	1,307,594	tying	
262,980	5.00%	249,831	tying	
154,623	5.00%	146,892	tying	
80,589	5.00%	76,560	tying	
26,856	5.00%	25,513	tying	
60,107	5.00%	57,102	tying	
166,136	5.00%	157,829	tying	
198,350	6.00%	186,449	tying	
216,217	5.00%	205,406	tying	

760,336	5.00%	722,319	tying
115,527	5.00%	109,751	tying
63,878	5.00%	60,684	tying
486,159	5.00%	461,851	tying
45,778	5.00%	43,489	tying
146,962	5.00%	139,614	tying
245,540	5.00%	233,263	tying
346,886	5.00%	329,542	tying
149,298	5.00%	141,833	tying
9,409	5.00%	8,939	tying
146,327	5.00%	139,011	tying
17,379	5.00%	16,510	tying
138,937	5.00%	131,990	tying
1,992,502	5.00%	1,892,877	tying
185,747	5.00%	176,460	tying
3,380	5.00%	3,211	tying
263,596	5.00%	250,416	tying
39,475	5.00%	37,501	tying
216,422	5.00%	205,601	tying
968	5.00%	920	tying
21,686	5.00%	20,602	tying
2,343	5.00%	2,226	tying
5,840	5.00%	5,548	tying
359,384	5.00%	341,415	tying
308,940	5.00%	293,493	tying
2,906	5.00%	2,761	tying
6,650	5.00%	6,318	tying
2,126	5.00%	2,020	tying
493,651	5.00%	468,968	tying
397,648	5.00%	377,766	tying
10,042	5.00%	9,540	tying
838,192	5.00%	796,282	tying
11,383	5.00%	10,814	tying
30,215	5.00%	28,704	tying
201,025	5.00%	190,974	tying
131,190	5.00%	124,631	tying
283,997	5.00%	269,797	tying
95,062	5.00%	90,309	tying
211,548	5.00%	200,971	tying
95,649	5.00%	90,867	tying
438,930	5.00%	416,984	tying
96	5.00%	91	tying
170,839	5.00%	162,297	tying
137,824	5.00%	130,933	tying
2,290	5.00%	2,176	tying
630,017	5.00%	598,516	tying
52,808	5.00%	50,168	tying
8,416,744	5.00%	7,995,907	YES
11,073,563	5.00%	10,519,885	tying
2,997,744	5.00%	2,847,857	YES
141,260	2.00%	138,435	YES
36,185	2.00%	35,461	YES
49,118	5.00%	46,662	tying
544,875	5.00%	517,631	tying

EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
CORPORATE - NON G7	BBB-MJ	G2
CORPORATE	BBB	C1
GOVERNMENTS	AAA	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AAA	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AAA	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CANADIAN	BONDS/NOTES	C1
EQUITY	COMMON STOCK	E2
CANADIAN	PROVINCE	C1
CANADIAN	BONDS/NOTES	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
CORPORATE	BBB	C2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CANADIAN	BONDS/NOTES	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
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EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2

296,049	5.00%	281,247	tying
46,900	5.00%	44,555	YES
5,100,000	#N/A	#N/A	#N/A
10,404,472	5.00%	9,884,248	tying
19,422	1.50%	19,131	YES
3,215	5.00%	3,054	tying
9,647	5.00%	9,165	tying
2,513	5.00%	2,387	tying
23,459	5.00%	22,286	tying
98,566	5.00%	93,638	tying
137,022	5.00%	130,171	tying
4,234,024	5.00%	4,022,323	tying
2,857,959	2.00%	2,800,800	YES
15,922	5.00%	15,126	tying
667,144	5.00%	633,787	tying
34,780	5.00%	33,041	tying
34,110	5.00%	32,405	tying
4,169	5.00%	3,961	tying
375,356	1.50%	369,726	YES
1,025	5.00%	974	tying
41,233	5.00%	39,171	tying
9,765	2.00%	9,570	YES
29,933	5.00%	28,436	tying
507,001	#N/A	#N/A	#N/A
930,643	2.00%	912,030	YES
12,972	5.00%	12,323	tying
32,403	5.00%	30,783	tying
17,282	5.00%	16,418	tying
83,500	5.00%	79,325	tying
1,745,118	5.00%	1,657,862	tying
1,193,047	5.00%	1,133,395	tying
389,840	5.00%	370,348	tying
21,266,651	5.00%	20,203,318	tying
171,838	5.00%	163,246	tying
777,582	5.00%	738,703	tying
4,968,364	2.00%	4,868,997	YES
143,353	5.00%	136,185	YES
24,444	5.00%	23,222	YES
7,837,262	5.00%	7,445,399	YES
289,715	5.00%	275,229	YES
3,857,640	5.00%	3,664,758	YES
199,409	5.00%	189,439	YES
105,232	5.00%	99,970	tying
31,428	5.00%	29,857	tying
3,492	5.00%	3,317	tying
15,600	5.00%	14,820	tying
60,678	5.00%	57,644	tying
6,857	5.00%	6,514	tying
122,286	5.00%	116,172	tying
40,520	5.00%	38,494	tying
418	5.00%	397	tying
4,463	5.00%	4,240	tying
23,610	5.00%	22,430	tying
43,804	5.00%	41,614	tying

143,209	5.00%	136,049	tying
112,978	5.00%	107,329	tying
15,553	5.00%	14,775	tying
52,493	5.00%	49,868	tying
6,835	5.00%	6,493	tying
78,147	5.00%	74,240	tying
167,721	5.00%	159,335	tying
591	5.00%	561	tying
114,931	5.00%	109,184	tying
21,010	5.00%	19,960	tying
4,001	5.00%	3,801	tying
2,404	5.00%	2,284	tying
8,008	5.00%	7,608	tying
16,177	5.00%	15,368	tying
2,982	5.00%	2,833	tying
11,159	5.00%	10,601	tying
7,786	5.00%	7,397	tying
13,583	5.00%	12,904	tying
3,232	5.00%	3,070	tying
45,252	5.00%	42,989	tying
16,551	5.00%	15,723	tying
32,406	5.00%	30,786	tying
1,350	5.00%	1,283	tying
130,978	5.00%	124,429	tying
1,884	5.00%	1,790	tying
1,364	5.00%	1,296	tying
151,009	5.00%	143,459	tying
436,786	5.00%	414,947	tying
2,343,886	5.00%	2,226,692	tying
311,379	5.00%	295,810	tying
7,915	5.00%	7,519	tying
6,827	5.00%	6,486	tying
12,081	5.00%	11,477	tying
9,767	5.00%	9,279	tying
11,196	5.00%	10,636	tying
4,348	5.00%	4,131	tying
12	5.00%	11	tying
76,272	5.00%	72,458	tying
40,384	5.00%	38,365	tying
30,122	5.00%	28,616	tying
33,982	5.00%	32,283	tying
50,747	5.00%	48,210	tying
52,397	5.00%	49,777	tying
992	5.00%	942	tying
45,214	5.00%	42,953	tying
4,210,599	5.00%	4,000,069	YES
71,300	5.00%	67,735	YES
106,011	5.00%	100,710	YES
95,195	5.00%	90,435	YES
520,000	2.00%	509,600	YES
30,727	2.00%	30,112	YES
523,396	5.00%	497,226	YES
551,845	5.00%	524,253	tying
1	1.50%	1	YES

GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	G7
CORPORATE	AA	C1
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	G7
PREFERRED	PREFERRED STOCK	E2
CORPORATE	AAA	C1
CORPORATE	AAA	C1
CORPORATE	AAA	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	ADR	E2
GOVERNMENTS	AAA	G7
CORPORATE	AAA	C2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AAA	G7
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
CORPORATE	A	C1
CORPORATE	AA	C1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB+	C1
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
ASSET BACKS	B	C2
EQUITY	COMMON STOCK	E2
PRIVATE LABEL	AAA	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1

890,455	1.50%	877,098	YES
1	1.50%	1	YES
2,080	5.00%	1,976	YES
24,595,579	1.50%	24,226,645	YES
42,422,600	1.50%	41,786,261	YES
1	1.50%	1	YES
4,994,000	5.00%	4,744,300	tying
243,914	5.00%	231,718	YES
388,553	5.00%	369,125	YES
64,168	5.00%	60,960	YES
50,330	5.00%	47,814	tying
148,796	5.00%	141,356	tying
21,288	5.00%	20,224	tying
48,768	5.00%	46,330	tying
1,410,694	5.00%	1,340,159	tying
30,722	5.00%	29,186	tying
22,563	5.00%	21,435	tying
92,119	5.00%	87,513	tying
304	5.00%	289	tying
17,426	5.00%	16,555	tying
15,649	5.00%	14,867	tying
10,447	5.00%	9,925	tying
5,505,316	5.00%	5,230,050	tying
1,616,877	6.00%	1,519,864	tying
12,988,589	1.50%	12,793,760	YES
3,747,237	5.00%	3,559,875	YES
2,207,620	5.00%	2,097,239	tying
233,745	5.00%	222,058	YES
135,874	5.00%	129,080	tying
142,541	5.00%	135,414	tying
110,624	1.50%	108,965	YES
88,784	5.00%	84,345	tying
801,348	5.00%	761,281	tying
130,322	5.00%	123,806	tying
36,130	5.00%	34,324	tying
13,178,973	5.00%	12,520,024	YES
795,000	5.00%	755,250	YES
928,292	5.00%	881,877	YES
158,150	5.00%	150,243	tying
546,248	5.00%	518,936	tying
1,673,387	5.00%	1,589,718	tying
13,709	5.00%	13,024	tying
18,793	5.00%	17,853	tying
891,969	5.00%	847,371	tying
5	5.00%	5	tying
827,529	5.00%	786,153	YES
13,126	5.00%	12,470	YES
1,478	5.00%	1,404	tying
239,392	#N/A	#N/A	#N/A
5,764	5.00%	5,476	tying
2,536,380	4.00%	2,434,925	tying
3,939	5.00%	3,742	tying
1,552,250	5.00%	1,474,638	tying
2,264,199	5.00%	2,150,989	tying

PRIVATE LABEL	AAA	C1
ASSET BACKS	B	C2
CORPORATE	A	C1
CMO AGENCIES	GNMA	C2
CORPORATE	BBB	C1
CORPORATE	A	C1
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
CORPORATE	A	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
ASSET BACKS	B	C2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	REAL-ESTATE INVES. TRUST	E3
EQUITY	REAL-ESTATE INVES. TRUST	E3
GOVERNMENTS	AAA	G1
GOVERNMENTS	AAA	G1
GOVERNMENTS	AAAMJ	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
GOVERNMENTS	G7 - NON US	EUROPE - NON G7
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
CORPORATE	AAA	C1
AGENCY	OTHERS	G2
CORPORATE	AA	C2
CORPORATE - NON G7	AMJ	C1
CMO AGENCIES	GNMA	C1
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AA	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AA	G7
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
CMO AGENCIES	GNMA	C1

986,835		4.00%	947,362	tying	
1,669,614	#N/A		#N/A		#N/A
4,425,361		5.00%	4,204,093	YES	
615,695		2.00%	603,381	YES	
2,950,749		5.00%	2,803,212	YES	
32,560		5.00%	30,932	YES	
8,201,789		2.00%	8,037,753	YES	
2,797,560		2.00%	2,741,609	YES	
486,574		5.00%	462,245	tying	
19,530,320		5.00%	18,553,804	YES	
3,822,165		5.00%	3,631,057	YES	
4,870,320		5.00%	4,626,804	YES	
6,245,324		5.00%	5,933,058	YES	
198,530		5.00%	188,604	YES	
418,498	#N/A		#N/A		#N/A
5,235,988		5.00%	4,974,189	tying	
52,008,209		5.00%	49,407,799	tying	
1,899,320		5.00%	1,804,354	tying	
475		100.00%	-	NO	
21		100.00%	-	NO	
1		2.00%	1	YES	
117,080		2.00%	114,738	YES	
5		1.50%	5	YES	
144,380		5.00%	137,161	tying	
341,910		5.00%	324,815	tying	
29,391		5.00%	27,921	tying	
8,893,281	#N/A		#N/A		#N/A
12,382,174		2.00%	12,134,531	YES	
2,496		2.00%	2,446	YES	
15,683,968		2.00%	15,370,289	YES	
35,611		5.00%	33,830	YES	
1,131,326	#N/A		#N/A		#N/A
50,000		5.00%	47,500	YES	
36,014,475		5.00%	34,213,751	YES	
14,793,440		2.00%	14,497,571	YES	
10,194,201		1.50%	10,041,288	YES	
6,961,831		1.50%	6,857,404	YES	
24,744		5.00%	23,507	tying	
238,745		5.00%	226,808	YES	
8,258,761		1.50%	8,134,880	YES	
154,311		1.50%	151,996	YES	
1,462,874		1.50%	1,440,931	YES	
71,351		5.00%	67,783	tying	
38,828		5.00%	36,887	tying	
3,077,234		1.50%	3,031,075	YES	
67,361		5.00%	63,993	tying	
67,758		5.00%	64,370	tying	
16,582		5.00%	15,753	tying	
28,846		5.00%	27,404	tying	
68,973		5.00%	65,524	tying	
417,845		1.50%	411,577	YES	
2,566		5.00%	2,438	tying	
3,346,038		5.00%	3,178,736	tying	
31,138,811		2.00%	30,516,035	YES	

EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
GOVERNMENTS	A	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AA	G7
PRIVATE LABEL	AAA	C1
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CMO AGENCIES	GNMA	C1
GOVERNMENTS	A	C1
GOVERNMENTS	A	C1
GOVERNMENTS	A	G7
CMO AGENCIES	GNMA	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
GOVERNMENTS	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
CORPORATE	AAA	C2
EQUITY	COMMON STOCK	E1
CONVERTIBLES	BBB	C1
CORPORATE	BBB	C1
CMO AGENCIES	GNMA	C2
CORPORATE - NON G7	BBB	C1
CORPORATE	BBB	C1
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
ASSET BACKS	BBB	C1
CORPORATE	A	C1
CMO AGENCIES	GNMA	C1
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
PRIVATE LABEL	AAA	C1
ASSET BACKS	A	C1
ASSET BACKS	BBB	C1
ASSET BACKS	AAA	C1

2,425	5.00%	2,304	tying
19,372	5.00%	18,403	tying
13,789	5.00%	13,100	tying
4,624	5.00%	4,393	tying
151,087	5.00%	143,533	tying
10,466,891	1.50%	10,309,888	YES
5,752	5.00%	5,464	tying
133,111	5.00%	126,455	tying
680	5.00%	646	tying
679,023	5.00%	645,072	tying
142	5.00%	135	tying
10,730,675	1.50%	10,569,715	YES
479,796	4.00%	460,604	tying
1,492,997	1.50%	1,470,602	YES
3,578,713	1.50%	3,525,032	YES
219,085	5.00%	208,131	tying
19,654	5.00%	18,671	tying
383,024	2.00%	375,364	YES
7,801,154	2.00%	7,645,131	YES
5,073,049	2.00%	4,971,588	YES
68,952	1.50%	67,918	YES
11,793,972	2.00%	11,558,093	YES
20,937	5.00%	19,890	tying
764	5.00%	726	tying
8,010	5.00%	7,610	tying
8,417,590	2.00%	8,249,238	YES
246,879	5.00%	234,535	tying
21,281	5.00%	20,217	tying
1,065	5.00%	1,012	tying
82,832	5.00%	78,690	YES
97,597	5.00%	92,717	tying
30,671	5.00%	29,137	YES
31,229	5.00%	29,668	tying
12,745,003	5.00%	12,107,753	YES
5,454,719	5.00%	5,181,983	tying
8,448,069	6.00%	7,941,185	tying
833,680	5.00%	791,996	tying
2,587,500	2.00%	2,535,750	YES
458,297	5.00%	435,382	YES
121,599	5.00%	115,519	YES
1,045,000	2.00%	1,024,100	YES
3,948,000	2.00%	3,869,040	YES
5,292,000	2.00%	5,186,160	YES
25,000	2.00%	24,500	YES
2,964	2.00%	2,905	YES
8,470,000	5.00%	8,046,500	tying
57,625	5.00%	54,744	YES
15,592,700	2.00%	15,280,846	YES
140,000	2.00%	137,200	YES
2,186,100	2.00%	2,142,378	YES
9,041,000	4.00%	8,679,360	tying
1,713,840	5.00%	1,628,148	tying
1,582,080	5.00%	1,502,976	tying
6,950,000	5.00%	6,602,500	tying

ASSET BACKS	AA	C1
CMO AGENCIES	GNMA	C2
CORPORATE	AAA	C1
ASSET BACKS	AA	C1
ASSET BACKS	AAA	C1
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
EQUITY	COMMON STOCK	KY
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	KY
EQUITY	COMMON STOCK	KY
EQUITY	COMMON STOCK	KY
EQUITY	COMMON STOCK	KY
CMO AGENCIES	GNMA	C2
EQUITY	COMMON STOCK	KY
EQUITY	COMMON STOCK	KY
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CONVERTIBLES	AAAMJ	C1
CORPORATE	AA	C1
CORPORATE	BBB	C1
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
CORPORATE	BBB	C1
CORPORATE	A	C1
CMO AGENCIES	GNMA	C2
GOVERNMENTS	BBB+	KY
CORPORATE - NON G7	BBB+	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
CORPORATE	BBB	C1
PREFERRED	EQUITY	E2
CMO AGENCIES	GNMA	C2
CORPORATE	A	C1
CORPORATE	A	C1
CORPORATE	BBB	C1
CORPORATE	A	C1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
CORPORATE	B	C2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
CORPORATE	BBB+	C1
EQUITY	COMMON STOCK	E1

4,047,000		5.00%	3,844,650	tying	
2,600,000		2.00%	2,548,000	YES	
100		5.00%	95	YES	
12		5.00%	11	tying	
650,000		5.00%	617,500	tying	
1,943,725		2.00%	1,904,851	YES	
6,711,600		2.00%	6,577,368	YES	
1,680,927		2.00%	1,647,308	YES	
8,721,414	#N/A		#N/A		#N/A
6,085,740		5.00%	5,781,453	YES	
496,360	#N/A		#N/A		#N/A
631,720	#N/A		#N/A		#N/A
631,465	#N/A		#N/A		#N/A
1,057,544	#N/A		#N/A		#N/A
34,291,487		2.00%	33,605,657	YES	
2,020,200	#N/A		#N/A		#N/A
151,285	#N/A		#N/A		#N/A
10,079		5.00%	9,575	YES	
9,506,255		5.00%	9,030,942	YES	
3,740,589		6.00%	3,516,154	tying	
745,413		5.00%	708,142	YES	
3,925,664		5.00%	3,729,381	YES	
77,582		2.00%	76,030	YES	
34,291,487		2.00%	33,605,657	YES	
1,005,000		5.00%	954,750	YES	
31,374		5.00%	29,805	YES	
2,172,311		2.00%	2,128,865	YES	
16,075,967	#N/A		#N/A		#N/A
1,908,212		5.00%	1,812,801	YES	
4,408,190		5.00%	4,187,781	YES	
1,655,176		5.00%	1,572,417	YES	
70,950		5.00%	67,403	YES	
48,547		5.00%	46,120	YES	
2,676,597		2.00%	2,623,065	YES	
1,479,887		2.00%	1,450,289	YES	
4,837,470		5.00%	4,595,597	YES	
5,757		5.00%	5,469	tying	
281,624		2.00%	275,992	YES	
1,979,946		5.00%	1,880,949	YES	
2,457,025		5.00%	2,334,174	YES	
121,496		5.00%	115,421	YES	
5,562,628		5.00%	5,284,497	YES	
164,394		5.00%	156,174	tying	
10,976		5.00%	10,427	tying	
325,000		5.00%	308,750	NO	
1,128,855		5.00%	1,072,412	tying	
891,824		5.00%	847,233	tying	
5,794,789		2.00%	5,678,893	YES	
1,931,596		2.00%	1,892,964	YES	
16,054		5.00%	15,251	tying	
226,266		5.00%	214,953	tying	
3,895,690		5.00%	3,700,906	YES	
7,493		5.00%	7,118	YES	
324,708		5.00%	308,473	tying	

EQUITY	COMMON STOCK	E1
CONVERTIBLES	BBBMJ	C1
CONVERTIBLES	BBBMJ	C1
AGENCY	COUPON	G1
CORPORATE	A	C1
CORPORATE	A	C1
CORPORATE	A	C1
CORPORATE - NON G7	A	C1
CORPORATE	AAA	C1
CORPORATE - NON G7	AAA	C1
CORPORATE	BBB	C1
EQUITY	ADR	E2
CORPORATE	A	C1
CORPORATE	A	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CORPORATE	A	C1
CORPORATE	AAA	C1
CORPORATE	A	C1
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
CMO AGENCIES	GNMA	C2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
CORPORATE	AAA	C1
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
CMO AGENCIES	GNMA	C2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
CMO AGENCIES	GNMA	C1
CMO AGENCIES	GNMA	C2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2

81,953	5.00%	77,855	tying
3,454,070	6.00%	3,246,826	tying
241,500	6.00%	227,010	tying
277,915	1.50%	273,746	YES
2,668,982	5.00%	2,535,533	YES
2,731,414	5.00%	2,594,843	YES
2,040,008	5.00%	1,938,008	YES
1,225,116	5.00%	1,163,860	YES
1,015,787	5.00%	964,998	YES
23,881	5.00%	22,687	YES
72,085	5.00%	68,481	YES
393,803	6.00%	370,175	tying
102,600	5.00%	97,470	YES
207,007	5.00%	196,657	YES
41,442	5.00%	39,370	YES
515,786	5.00%	489,997	YES
51,500	5.00%	48,925	YES
51,050	5.00%	48,498	YES
9,978	5.00%	9,479	YES
51,062	5.00%	48,509	YES
23,484	5.00%	22,310	tying
31,272	5.00%	29,708	tying
52,500	5.00%	49,875	YES
9,890	6.00%	9,297	tying
27,513	5.00%	26,137	tying
48,126	5.00%	45,720	tying
89,790	5.00%	85,301	YES
59,410	5.00%	56,440	tying
3,045,000	2.00%	2,984,100	YES
136,575	5.00%	129,746	YES
1,471,168	5.00%	1,397,610	tying
5,947	5.00%	5,650	tying
108,570	5.00%	103,142	tying
124,027	5.00%	117,826	tying
11,097	5.00%	10,542	tying
5,034	5.00%	4,782	tying
4,130	5.00%	3,924	tying
218,818	5.00%	207,877	tying
54,326	5.00%	51,610	tying
10	#N/A	#N/A	#N/A
32,933	5.00%	31,286	tying
1,400	5.00%	1,330	tying
6,902	5.00%	6,557	YES
399,600	5.00%	379,620	YES
871,575	5.00%	827,996	YES
34,928	5.00%	33,182	tying
9,018,750	2.00%	8,838,375	YES
46,670	5.00%	44,337	tying
16,707	6.00%	15,705	tying
6,420	5.00%	6,099	tying
8	2.00%	8	YES
9,070,951	2.00%	8,889,532	YES
11,629	5.00%	11,048	tying
332,546	5.00%	315,919	tying

EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	AA	C1
PREFERRED	PREFERRED STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
TREASURIES	NOTES	G1
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CMO AGENCIES	GNMA	C2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
CORPORATE	AAA	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
CORPORATE	AAA	C1
CORPORATE	A	C1
CORPORATE	A	C1

26,936	5.00%	25,589	tying
62,624	5.00%	59,493	tying
12,144	5.00%	11,537	tying
235,600	5.00%	223,820	tying
883,478	5.00%	839,304	YES
98,482	5.00%	93,558	tying
29,809	5.00%	28,319	tying
13,412	5.00%	12,741	tying
10,329	5.00%	9,813	tying
41,013	5.00%	38,962	tying
3,510,895	5.00%	3,335,350	YES
18,077	5.00%	17,173	tying
753,226	5.00%	715,565	YES
25,607	5.00%	24,327	tying
89,136	5.00%	84,679	tying
14,638	5.00%	13,906	tying
3,942,704	5.00%	3,745,569	YES
146,419	5.00%	139,098	tying
797,878	5.00%	757,984	tying
15,000	5.00%	14,250	YES
10,560	5.00%	10,032	tying
11,264	6.00%	10,588	tying
34,424	5.00%	32,703	tying
19,228	5.00%	18,267	tying
44,544	5.00%	42,317	tying
136,315	6.00%	128,136	tying
13,442	5.00%	12,770	tying
17,813	5.00%	16,922	tying
3,764	5.00%	3,576	tying
5,471,124	1.50%	5,389,057	YES
45,182	5.00%	42,923	tying
90,350	5.00%	85,833	YES
172,392	5.00%	163,772	tying
58,717	5.00%	55,781	tying
2,240,000	2.00%	2,195,200	YES
33,908	5.00%	32,213	tying
90,662	5.00%	86,129	tying
23,426	5.00%	22,255	tying
97,410	6.00%	91,565	tying
73,038	5.00%	69,386	YES
310,040	5.00%	294,538	tying
5,250,000	5.00%	4,987,500	tying
8,064	5.00%	7,661	tying
7,504,000	5.00%	7,128,800	tying
9,893,343	5.00%	9,398,676	YES
16,213	5.00%	15,402	tying
610,995	5.00%	580,445	tying
1,500,635	5.00%	1,425,603	tying
22,649	5.00%	21,517	tying
983,186	5.00%	934,027	YES
13,408	5.00%	12,738	tying
27,109,792	5.00%	25,754,302	YES
857,000	5.00%	814,150	YES
121,000	5.00%	114,950	YES

EQUITY	ADR	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
CORPORATE	AAA	C1
PREFERRED	PREFERRED STOCK	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
CORPORATE	AAA	C1
CORPORATE	AAA	C1
EQUITY	COMMON STOCK	E2
TREASURIES	BONDS	G1
EQUITY	COMMON STOCK	E2
CORPORATE	BBB+	C1
CORPORATE	AAA	C1
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
CORPORATE	A	C1
EQUITY	ADR	E2
CORPORATE - NON G7	BBB	C1
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
CORPORATE	AAA	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	AAA	C1
CORPORATE	A	C1
CORPORATE	AA	C2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	ADR	E2
EQUITY	ADR	E2

8,182,612	6.00%	7,691,655	tying
24,704	5.00%	23,469	YES
7,163	5.00%	6,805	tying
103,837	5.00%	98,645	tying
332,442	5.00%	315,820	YES
6,099	5.00%	5,794	YES
1,836,000	5.00%	1,744,200	tying
72,629	6.00%	68,271	tying
333,433	6.00%	313,427	tying
259,199	5.00%	246,239	tying
13,630	5.00%	12,949	tying
11,000	5.00%	10,450	tying
6,090	5.00%	5,786	YES
15,972,880	5.00%	15,174,236	YES
444,543	5.00%	422,316	YES
5,856	5.00%	5,563	tying
2,439,818	1.50%	2,403,221	YES
5,712	5.00%	5,426	tying
64,187	5.00%	60,978	YES
155,800	5.00%	148,010	YES
21,516	5.00%	20,440	tying
971	5.00%	922	YES
1,236,690	5.00%	1,174,856	YES
166,110	6.00%	156,143	tying
2,661,241	5.00%	2,528,179	YES
90,270	5.00%	85,757	YES
31,200	5.00%	29,640	tying
40,000	5.00%	38,000	YES
13,873	5.00%	13,179	tying
238,250	5.00%	226,338	tying
15,348	6.00%	14,427	tying
948,130	5.00%	900,724	YES
21,460	5.00%	20,387	tying
83,200	5.00%	79,040	tying
102,115	5.00%	97,009	tying
5,100	5.00%	4,845	YES
212,865	5.00%	202,222	tying
13,120	5.00%	12,464	tying
97,132	5.00%	92,275	tying
11,242	6.00%	10,567	tying
55,841	5.00%	53,049	tying
1,000	5.00%	950	YES
406,332	5.00%	386,015	tying
12,412	5.00%	11,791	tying
863	5.00%	820	tying
25,412	5.00%	24,141	YES
23,748	5.00%	22,561	YES
67,000	5.00%	63,650	YES
25,412	5.00%	24,141	tying
219	5.00%	208	tying
2,620,714	5.00%	2,489,678	tying
102,000	5.00%	96,900	YES
111,600	6.00%	104,904	tying
14,134	6.00%	13,286	tying

EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
PREFERRED	PREFERRED STOCK	E2
PREFERRED	EQUITY	E2
CORPORATE	BBB	C1
PREFERRED	PREFERRED STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
CORPORATE	A	C1
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
CORPORATE	A	C1
CORPORATE	A	C1
CORPORATE	A	C1
CORPORATE	A	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	AAA	C1
PREFERRED	PREFERRED STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
ASSET BACKS	AAA	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C2
CORPORATE	AA	C2
TREASURIES	NOTES	G1
CORPORATE	AAA	C1
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
CORPORATE	AA	C1
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
CORPORATE	A	C1
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
CORPORATE	AAA	C1
CORPORATE	BBB	C1
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1

124,780	6.00%	117,293	tying
3,114	6.00%	2,927	tying
160	6.00%	150	tying
13,948	5.00%	13,251	tying
4,970,000	5.00%	4,721,500	tying
4,994,000	5.00%	4,744,300	tying
22,346,456	5.00%	21,229,133	YES
812,750	5.00%	772,113	tying
38,403	5.00%	36,483	YES
9,324	5.00%	8,858	tying
1,483,204	5.00%	1,409,044	YES
4,800,000	5.00%	4,560,000	YES
594,685	5.00%	564,951	YES
28,085	5.00%	26,681	tying
5,788,824	5.00%	5,499,383	YES
20,180	5.00%	19,171	YES
25,045	5.00%	23,793	YES
2,240	5.00%	2,128	YES
2,000	5.00%	1,900	YES
24,965	5.00%	23,717	YES
980	5.00%	931	YES
2,055	5.00%	1,952	YES
3,980	5.00%	3,781	tying
138,882	5.00%	131,938	tying
1,008,740	5.00%	958,303	YES
7,820,800	5.00%	7,429,760	tying
18,048	5.00%	17,146	tying
22,010	5.00%	20,910	tying
8,557,170	5.00%	8,129,312	tying
88,279	5.00%	83,865	YES
6,004,711	5.00%	5,704,475	tying
48,750	5.00%	46,313	YES
180,777	1.50%	178,065	YES
50,375	5.00%	47,856	YES
1,320,052	5.00%	1,254,049	YES
17,845	5.00%	16,953	tying
701,771	5.00%	666,682	YES
9,928	5.00%	9,432	tying
26	6.00%	24	tying
26	6.00%	24	tying
26	6.00%	24	tying
26	6.00%	24	tying
24,875	5.00%	23,631	YES
5,086	5.00%	4,832	YES
39,321	5.00%	37,355	tying
2,012	5.00%	1,911	YES
51,528	5.00%	48,952	tying
13,136	5.00%	12,479	YES
20,266	5.00%	19,253	tying
207,258	5.00%	196,895	YES
3,153,299	5.00%	2,995,634	YES
679,352	5.00%	645,384	YES
18,060	5.00%	17,157	tying
29,040	5.00%	27,588	YES

EQUITY	COMMON STOCK	E2
CMO AGENCIES	GNMA	C2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CONVERTIBLES	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
PREFERRED	PREFERRED STOCK	E2
CORPORATE	BBB	C1
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	AA	C2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
PRIVATE LABEL	AAA	C1
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	VG
EQUITY	COMMON STOCK	VG
EQUITY	COMMON STOCK	VG
EQUITY	COMMON STOCK	VG
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2

8,850	5.00%	8,408	tying
68,805,000	2.00%	67,428,900	YES
52,000	5.00%	49,400	YES
120,003	5.00%	114,003	tying
485,625	5.00%	461,344	YES
2,760,764	5.00%	2,622,726	YES
44,232	5.00%	42,020	tying
165,488	5.00%	157,214	tying
175,589	5.00%	166,810	tying
944,400	6.00%	887,736	tying
959,565	5.00%	911,587	tying
1,590,781	5.00%	1,511,242	tying
10,186	5.00%	9,677	tying
21,672	5.00%	20,588	tying
27,631	5.00%	26,249	tying
4,437	5.00%	4,215	tying
31,909	5.00%	30,314	tying
974,995	5.00%	926,245	tying
1,400,000	5.00%	1,330,000	tying
3,531,974	5.00%	3,355,375	YES
31,836	5.00%	30,244	YES
2,496	5.00%	2,371	tying
6,580	5.00%	6,251	tying
15,941	5.00%	15,144	tying
1,296,833	6.00%	1,219,023	tying
8,816	6.00%	8,287	tying
164,240	5.00%	156,028	tying
8,657,880	5.00%	8,224,986	YES
23,569	5.00%	22,391	tying
770,551	5.00%	732,023	YES
75,754	5.00%	71,966	tying
26,034	5.00%	24,732	tying
68,143	5.00%	64,736	tying
89,000	5.00%	84,550	tying
37,051	5.00%	35,198	tying
3,039,000	5.00%	2,887,050	YES
37,343	5.00%	35,476	YES
20,978	5.00%	19,929	tying
100,000	4.00%	96,000	tying
791	6.00%	744	tying
16,245	5.00%	15,433	tying
50,825	5.00%	48,284	YES
233,093	6.00%	219,107	tying
360,951	5.00%	342,903	tying
26,250	5.00%	24,938	YES
1,087,651	#N/A	#N/A	#N/A
368,098	#N/A	#N/A	#N/A
1,371,004	#N/A	#N/A	#N/A
608,134	#N/A	#N/A	#N/A
340	5.00%	323	tying
7,363,788	5.00%	6,995,599	tying
21,289	5.00%	20,225	tying
527	5.00%	501	tying
31,048	5.00%	29,496	tying

CMO AGENCIES	GNMA	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CMO AGENCIES	GNMA	C2
GOVERNMENTS	AAA	EUROPE - NON G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
CORPORATE	BBB+	C1
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
ASSET BACKS	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CMO AGENCIES	GNMA	C2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	AAA	C1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1

99	2.00%	97	YES
221	5.00%	210	tying
1,497,526	5.00%	1,422,650	tying
63,067	6.00%	59,283	tying
334,079	5.00%	317,375	tying
11,784	5.00%	11,195	tying
84,338	5.00%	80,121	tying
112,450	5.00%	106,828	tying
2,607,000	2.00%	2,554,860	YES
1,576,606	2.00%	1,545,074	YES
11,620	5.00%	11,039	tying
811,048	5.00%	770,496	tying
149,461	5.00%	141,988	tying
266,547	6.00%	250,554	tying
296	6.00%	278	tying
9,473	5.00%	8,999	YES
1,145	6.00%	1,076	tying
14,220	5.00%	13,509	tying
1,145,244	5.00%	1,087,982	tying
427	5.00%	406	tying
206,290	5.00%	195,976	tying
28,132	5.00%	26,725	tying
212,163	5.00%	201,555	tying
5,124	5.00%	4,868	YES
69,810	5.00%	66,320	tying
44,982	5.00%	42,733	tying
14,846	5.00%	14,104	tying
610,407	6.00%	573,783	tying
1,923,324	5.00%	1,827,158	tying
28,999	5.00%	27,549	tying
1,133,919	5.00%	1,077,223	tying
393,819	5.00%	374,128	tying
777,977	5.00%	739,078	tying
19,128	5.00%	18,172	tying
1,602,806	5.00%	1,522,666	tying
34,827	5.00%	33,086	tying
24,294	5.00%	23,079	tying
12,804	5.00%	12,164	tying
4,880	2.00%	4,782	YES
457,382	5.00%	434,513	tying
56,282	5.00%	53,468	tying
178,551	5.00%	169,623	tying
83,000	5.00%	78,850	tying
99,000	5.00%	94,050	YES
13,445	5.00%	12,773	tying
531,402	5.00%	504,832	tying
13,329	5.00%	12,663	tying
85,275	5.00%	81,011	tying
80,947	5.00%	76,900	tying
3,209,590	5.00%	3,049,111	tying
1,298	5.00%	1,233	tying
43,327	5.00%	41,161	YES
2,905,607	5.00%	2,760,327	tying
1,623,394	5.00%	1,542,224	tying

EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB-	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	ADR	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
GOVERNMENTS	DE	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AA	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
CORPORATE	AA	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CONVERTIBLES	BBB	C1

14,693	5.00%	13,958	tying
186	5.00%	177	tying
233,662	5.00%	221,979	tying
836,394	5.00%	794,574	tying
1,289,915	5.00%	1,225,419	tying
294,523	5.00%	279,797	tying
9,037,898	5.00%	8,586,003	tying
33,384	5.00%	31,715	tying
663,440	5.00%	630,268	tying
360,647	5.00%	342,615	tying
280,476	5.00%	266,452	tying
13,368	5.00%	12,700	tying
25,810	6.00%	24,261	tying
29,580	5.00%	28,101	YES
1,310,827	5.00%	1,245,286	tying
9,504	5.00%	9,029	tying
3,192	5.00%	3,032	tying
362	5.00%	344	tying
251	5.00%	238	tying
9,966	5.00%	9,468	tying
40,921	5.00%	38,875	tying
8	5.00%	8	YES
4,788	5.00%	4,549	tying
9,678	5.00%	9,194	tying
46,312	5.00%	43,996	tying
91,256	5.00%	86,693	tying
34,688	5.00%	32,954	tying
47,311	5.00%	44,945	tying
119,412	5.00%	113,441	tying
306,685	1.50%	302,085	NO
17,616	5.00%	16,735	tying
84,132	5.00%	79,925	tying
23,140	5.00%	21,983	tying
66,592	5.00%	63,262	tying
196,003	5.00%	186,203	tying
2,710	5.00%	2,575	tying
2,291,282	5.00%	2,176,718	YES
9,093	5.00%	8,638	tying
14,746	5.00%	14,009	YES
33,440	5.00%	31,768	tying
62,700	5.00%	59,565	tying
4,847	5.00%	4,605	tying
124,835	5.00%	118,593	tying
3,932,038	1.50%	3,873,057	YES
25,570	5.00%	24,292	tying
8,892,771	5.00%	8,448,132	tying
13,845	5.00%	13,153	tying
2,208	5.00%	2,098	tying
21,400	5.00%	20,330	YES
1,456	5.00%	1,383	tying
30,580	5.00%	29,051	tying
9,609	5.00%	9,129	tying
24,721	5.00%	23,485	tying
409,476	6.00%	384,907	tying

PRIVATE LABEL	BBB	C1
PRIVATE LABEL	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
CMO AGENCIES	GNMA	C1
GOVERNMENTS	AA	EUROPE - NON G7
CORPORATE	A	C1
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
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EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
ASSET BACKS	A	C2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	ADR	E2

1,000	6.00%	940	tying
1,000	6.00%	940	tying
778,828	5.00%	739,887	tying
1,533,664	5.00%	1,456,981	tying
663,765	5.00%	630,577	tying
172,159	5.00%	163,551	tying
35,905	5.00%	34,110	tying
196,680	6.00%	184,879	tying
99,844	5.00%	94,852	tying
24	2.00%	24	YES
1	2.00%	1	YES
32,760	5.00%	31,122	YES
9,761	6.00%	9,175	tying
43,652	5.00%	41,469	tying
21,408	5.00%	20,338	tying
4,085	5.00%	3,881	tying
4,490	5.00%	4,266	tying
46,673	5.00%	44,339	tying
49,183	5.00%	46,724	YES
857,687	5.00%	814,803	tying
9,367	5.00%	8,899	tying
40,256	5.00%	38,243	tying
36,440	5.00%	34,618	tying
59,261	5.00%	56,298	tying
17,975	5.00%	17,076	tying
162,885	5.00%	154,741	tying
20,000	5.00%	19,000	YES
154,476	5.00%	146,752	tying
137,655	6.00%	129,396	tying
2,827	5.00%	2,686	tying
7,372,582	5.00%	7,003,953	tying
51,119	5.00%	48,563	tying
30,990	5.00%	29,441	tying
717,412	6.00%	674,367	tying
23,766	5.00%	22,578	tying
28,279	5.00%	26,865	tying
9,444	5.00%	8,972	tying
22,204	5.00%	21,094	tying
19,920	5.00%	18,924	tying
155,523	5.00%	147,747	tying
3,885,795	5.00%	3,691,505	tying
292,043	5.00%	277,441	tying
313,467	5.00%	297,794	tying
86,805	5.00%	82,465	tying
2,340,689	5.00%	2,223,655	tying
97,063	5.00%	92,210	tying
86,215	5.00%	81,904	tying
37,001	5.00%	35,151	tying
116,320	5.00%	110,504	tying
2,922,627	5.00%	2,776,496	tying
854,202	5.00%	811,492	tying
1,256,263	5.00%	1,193,450	tying
774,910	5.00%	736,165	tying
85	6.00%	80	tying

[illegible]

235,917	5.00%	224,121	tying
37,929	5.00%	36,033	tying
99,712	5.00%	94,726	tying
114,533	5.00%	108,806	tying
4,583	6.00%	4,308	tying
14,823	5.00%	14,082	tying
1,462,891	5.00%	1,389,746	tying
168,993	5.00%	160,543	tying
21,134	5.00%	20,077	tying
5,200	5.00%	4,940	tying
169,222	5.00%	160,761	tying
482,625	5.00%	458,494	tying
4,424	5.00%	4,203	tying
400,150	5.00%	380,143	tying
2,829,125	5.00%	2,687,669	tying
147,845	5.00%	140,453	tying
51,802	5.00%	49,212	tying
34,357	5.00%	32,639	tying
11,928	5.00%	11,332	tying
24,091,893	6.00%	22,646,379	tying
615,429	6.00%	578,503	tying
63,518	5.00%	60,342	tying
1,031,282	5.00%	979,718	tying
82,944	5.00%	78,797	tying
351,417	5.00%	333,846	tying
268,935	5.00%	255,488	tying
60,772	5.00%	57,733	tying
36,052	5.00%	34,249	tying
1,696,080	5.00%	1,611,276	tying
15,475	5.00%	14,701	tying
2,816	5.00%	2,675	tying
21,369	5.00%	20,301	tying
156,562	5.00%	148,734	tying
267,659	5.00%	254,276	tying
18,056	5.00%	17,153	tying
21,390	5.00%	20,321	tying
4,432	6.00%	4,166	tying
985	5.00%	936	tying
18,731	2.00%	18,356	YES
30,625	5.00%	29,094	tying
34,735	5.00%	32,998	tying
26,043	6.00%	24,480	tying
2,401	5.00%	2,281	tying
24,331	5.00%	23,114	tying
241,292	5.00%	229,227	tying
15,716	5.00%	14,930	tying
7,113	5.00%	6,757	tying
7,002	5.00%	6,652	tying
158,715	5.00%	150,779	tying
470,016	5.00%	446,515	tying
35,163	5.00%	33,405	tying
2,670,154	5.00%	2,536,646	tying
5,088,953	5.00%	4,834,505	tying
17,146	5.00%	16,289	tying

EQUITY	COMMON STOCK	E1
GOVERNMENTS	A	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	ADR	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AAA	G7
SOVEREIGNS - EUROBONDS	BBB+	G2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AAA	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AAA	EUROPE - NON G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
GOVERNMENTS	AAA	G1
GOVERNMENTS	AAA	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
CORPORATE	AA	C1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2

35,836	5.00%	34,044	tying
1	1.50%	1	YES
106,814	5.00%	101,473	tying
608,157	5.00%	577,749	tying
315,475	5.00%	299,701	tying
33,102	5.00%	31,447	tying
16,490	5.00%	15,666	tying
8,086	5.00%	7,682	tying
5,997	6.00%	5,637	tying
6,507,390	5.00%	6,182,021	tying
140,244	5.00%	133,232	tying
32,669,759	5.00%	31,036,271	tying
104,340	6.00%	98,080	tying
102,637	5.00%	97,505	YES
99,582	5.00%	94,603	tying
743,063	1.50%	731,917	YES
1,291,930	5.00%	1,227,334	tying
434,979	5.00%	413,230	tying
120,332	5.00%	114,315	tying
202,103	5.00%	191,998	tying
38,280	5.00%	36,366	tying
168,826	5.00%	160,385	tying
627,339	5.00%	595,972	tying
8,720	5.00%	8,284	tying
1	1.50%	1	YES
429,853	5.00%	408,360	tying
7,318	5.00%	6,952	tying
176,125	5.00%	167,319	tying
13,166	5.00%	12,508	tying
2,907,929	5.00%	2,762,533	tying
1,226,455	5.00%	1,165,132	tying
357,073	2.00%	349,932	YES
338,365	5.00%	321,447	tying
513,912	5.00%	488,216	tying
56,774	5.00%	53,935	tying
1,036,931	5.00%	985,084	tying
3,103,132	2.00%	3,041,069	YES
25,708	1.50%	25,322	YES
710,392	5.00%	674,872	tying
34,461	5.00%	32,738	tying
15,438,316	5.00%	14,666,400	tying
380	5.00%	361	tying
2,560,480	5.00%	2,432,456	tying
75,607	5.00%	71,827	tying
19,597	5.00%	18,617	tying
189,320	5.00%	179,854	tying
5,012	5.00%	4,761	tying
15	6.00%	14	tying
67,158	5.00%	63,800	tying
15,671,236	5.00%	14,887,674	YES
2,986,895	5.00%	2,837,550	tying
149,350	5.00%	141,883	tying
60,725	5.00%	57,689	tying
97,749	5.00%	92,862	tying

[illegible]

17,351	2.00%	17,004	YES
919,789	5.00%	873,800	tying
1,244	5.00%	1,182	tying
78,164	6.00%	73,474	tying
298,779	5.00%	283,840	tying
922,171	5.00%	876,062	tying
1,704	5.00%	1,619	tying
14,390	5.00%	13,671	tying
37,437	5.00%	35,565	tying
1,546,807	5.00%	1,469,467	tying
12,627,573	1.50%	12,438,159	YES
1	1.50%	1	YES
1,679,370	5.00%	1,595,402	tying
44,489	5.00%	42,265	tying
3,521,994	5.00%	3,345,894	tying
4,744	5.00%	4,507	tying
297,204	5.00%	282,344	tying
69,075	5.00%	65,621	tying
947,514	5.00%	900,138	tying
238,679	5.00%	226,745	tying
11,647,293	5.00%	11,064,928	tying
215,140	5.00%	204,383	tying
6,349,896	5.00%	6,032,401	tying
474,871	5.00%	451,127	tying
121	#N/A	#N/A	#N/A
4,393	5.00%	4,173	tying
1,195	5.00%	1,135	tying
444,929	5.00%	422,683	tying
6,678	5.00%	6,344	tying
1,650,575	5.00%	1,568,046	tying
150,851	5.00%	143,308	tying
34,240	5.00%	32,528	tying
11,842	5.00%	11,250	tying
574,354	5.00%	545,636	tying
247,584	5.00%	235,205	tying
401,339	5.00%	381,272	tying
358,628	5.00%	340,697	tying
24,906	5.00%	23,661	tying
192,336	5.00%	182,719	tying
24,085	5.00%	22,881	tying
123,283	5.00%	117,119	tying
257,959	5.00%	245,061	tying
129,900	5.00%	123,405	tying
1,937	5.00%	1,840	tying
127,815	5.00%	121,424	tying
103,919	5.00%	98,723	tying
2,262	5.00%	2,149	tying
13,429	5.00%	12,758	tying
16,139,284	5.00%	15,332,320	tying
16,641	5.00%	15,809	tying
71,929	5.00%	68,333	tying
2,810	5.00%	2,670	tying
255,922	5.00%	243,126	tying
123,538	5.00%	117,361	tying

EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	VG
EQUITY	COMMON STOCK	VG
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

1. Nomal Market Haircut Table

Asset Category 1	Asset Category 2	Asset Category 3
AGENCY	STRIPS	
AGENCY	DISCOUNTS	
AGENCY	COUPON	
AGENCY	COUPON	C1
AGENCY	COUPON	G1
AGENCY	COUPON	G2
AGENCY	ZERO COUPON	
AGENCY	OTHERS	
AGENCY	BBB-MJ	C1
Agency MBS	CMO AGENCIES	
Agency MBS	CMO AGY STRIPS	
Agency MBS	FNMA/FHLMC FIX	
Asset Backs	A	
Asset Backs	A	C1
Asset Backs	A	C2
Asset Backs	AA	
Asset Backs	AA	C1
Asset Backs	AAMJ	C1
Asset Backs	AAA	
Asset Backs	AAA	C1
Asset Backs	AAA	C2
Asset Backs	AAA	AAAMJ
Asset Backs	BBB	
Asset Backs	BBB	C1
Asset Backs	BBB	C2
ASSET BACKS	AAA	AAA
ASSET BACKS	AAA	AAAMM
ASSET BACKS	AAA	AAAMN
ASSET BACKS	BBB	BBB
Asset Backs	OTHER	
Asset Backs	B	
Asset Backs	B-	
Asset Backs	BB	
Asset Backs	NO RATING	
Asset Backs	NO RATING	C1
Asset Backs	A-	
BRADY BONDS	CC	C2
BRADY BONDS	NR	C2
CANADIAN	BILLS	C2
CANADIAN	BONDS/NOTES	C1
CANADIAN	BONDS/NOTES	E2
CANADIAN	BONDS/NOTES	G1
CMO AGENCIES	CMO AGENCIES	CMO AGENCIES
CMO AGENCIES	GNMA	C1
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	NULL
CMO AGENCIES	A	C1
CMO AGENCIES	A	C2
CMO AGENCIES	AA	C2
CMO AGENCIES	AAA	C1
CMO AGENCIES	AAA	C2
CMO AGENCIES	BBB	C1
CMO AGENCIES	BBB	C2
CMO AGENCIES	BBB+	C1
CMO AGENCIES	BBB+	C2
CMO AGENCIES	BBB-	C1
CMO AGENCIES	BBB-	C2
CONVERTIBLES	A	
CONVERTIBLES	A	C1
CONVERTIBLES	A	C2
CONVERTIBLES	AMJ	C1
CONVERTIBLES	AMJ	C2
CONVERTIBLES	AA	
CONVERTIBLES	AA	C1
CONVERTIBLES	AA	C2
CONVERTIBLES	AAMJ	C1
CONVERTIBLES	AAAMJ	C1
CONVERTIBLES	B	
CONVERTIBLES	B	C2
CONVERTIBLES	BMJ	C2
CONVERTIBLES	B-	
CONVERTIBLES	B-	C2

Look up Code	Normal Mkt Haircut	Reportable?
AGENCYSTRIPS	1.50%	YES
AGENCYDISCOUNTS	1.50%	YES
AGENCYCOUPON	1.50%	YES
AGENCYCOUPONC1	1.50%	YES
AGENCYCOUPONG1	1.50%	YES
AGENCYCOUPONG2	1.50%	YES
AGENCYZERO COUPON	1.50%	YES
AGENCYOTHERS	1.50%	YES
AGENCYBBB-MJC1	5.00%	YES
Agency MBSCMO AGENCIES	2.00%	YES
Agency MBSCMO AGY STRIPS	3.00%	YES
Agency MBSFNMA/FHLMC FIX	2.00%	YES
Asset BacksA	5.00%	YES
Asset BacksAC1	5.00%	YES
Asset BacksAC2	5.00%	YES
Asset BacksAA	5.00%	YES
Asset BacksAAC1	5.00%	YES
Asset BacksAAMJC1	5.00%	YES
Asset BacksAAA	5.00%	YES
Asset BacksAAAC1	5.00%	YES
Asset BacksAAAC2	5.00%	YES
Asset BacksAAAAAAMJ	5.00%	YES
Asset BacksBBB	5.00%	YES
Asset BacksBBBC1	5.00%	YES
Asset BacksBBBC2	5.00%	YES
ASSET BACKSAAAAAA	5.00%	YES
ASSET BACKSAAAAAAMM	5.00%	YES
ASSET BACKSAAAAAAMN	5.00%	YES
ASSET BACKSBBBBBB	5.00%	YES
Asset BacksOTHER	100.00%	NO
Asset BacksB	7.00%	NO
Asset BacksB-	7.00%	NO
Asset BacksBB	7.00%	NO
Asset BacksNO RATING	100.00%	NO
Asset BacksNO RATINGC1	100.00%	NO
Asset BacksA-	5.00%	YES
BRADY BONDSCCC2	100.00%	NO
BRADY BONDSNRC2	100.00%	NO
CANADIANBILLSC2	2.00%	YES
CANADIANBONDS/NOTESC1	2.00%	YES
CANADIANBONDS/NOTESE2	2.00%	YES
CANADIANBONDS/NOTESG1	2.00%	YES
CMO AGENCIESCMO AGENCIESCMO AGENCIES	3.00%	YES
CMO AGENCIESGNMAC1	2.00%	YES
CMO AGENCIESGNMAC2	2.00%	YES
CMO AGENCIESGNMANULL	2.00%	YES
CMO AGENCIESAC1	3.00%	YES
CMO AGENCIESAC2	3.00%	YES
CMO AGENCIESAAC2	3.00%	YES
CMO AGENCIESAAAC1	3.00%	YES
CMO AGENCIESAAAC2	3.00%	YES
CMO AGENCIESBBBC1	3.00%	YES
CMO AGENCIESBBBC2	3.00%	YES
CMO AGENCIESBBB+C1	3.00%	YES
CMO AGENCIESBBB+C2	3.00%	YES
CMO AGENCIESBBB-C1	3.00%	YES
CMO AGENCIESBBB-C2	3.00%	YES
CONVERTIBLESA	6.00%	YES
CONVERTIBLESAC1	6.00%	YES
CONVERTIBLESAC2	6.00%	YES
CONVERTIBLESAMJC1	6.00%	YES
CONVERTIBLESAMJC2	6.00%	YES
CONVERTIBLESAA	6.00%	YES
CONVERTIBLESAAAC1	6.00%	YES
CONVERTIBLESAAAC2	6.00%	YES
CONVERTIBLESAAAMJC1	6.00%	YES
CONVERTIBLESAAAMJC2	6.00%	YES
CONVERTIBLESB	6.00%	NO
CONVERTIBLESBC2	6.00%	NO
CONVERTIBLESBMJC2	6.00%	NO
CONVERTIBLESB-	6.00%	NO
CONVERTIBLESB-C2	6.00%	NO

2. Global Summary Allocation Table

Asset Category 1	Allocation
AGENCY Total	Agencies
ASSET BACKS Total	Asset Backed
CANADIAN Total	Canadian
CMO AGENCIES Total	Private Label CMO's
CONVERTIBLES Total	Convertibles
CORPORATE - NON G7 Total	Corporates
CORPORATE Total	Corporates
EQUITY Total	Equities
GOVERNMENTS Total	Governments / Treasuries
MMPS Total	MMP
MONEY MARKETS Total	Money Markets
PREFERRED Total	Equities
PRIVATE LABEL Total	Private Label CMO's
SOVEREIGNS - LOCALS Total	Governments / Treasuries
STRIPS Total	Governments / Treasuries
TREASURIES Total	Governments / Treasuries
WARRANTS Total	Equities
Agency MBS Total	Agency MBS
SOVEREIGNS - EURO BONDS Total	Governments / Treasuries
MBS Total	Agency MBS
MUNI Total	Munis

CONVERTIBLES	BB	
CONVERTIBLES	BB	C1
CONVERTIBLES	BB	C2
CONVERTIBLES	BBMJ	C2
CONVERTIBLES	BBB	
CONVERTIBLES	BBB	C1
CONVERTIBLES	BBB	C2
CONVERTIBLES	BBBMJ	C1
CONVERTIBLES	BBB+	
CONVERTIBLES	BBB+	C1
CONVERTIBLES	BBB+	C2
CONVERTIBLES	BBB+MJ	C1
CONVERTIBLES	BBB-	
CONVERTIBLES	BBB-	C1
CONVERTIBLES	BBB-MJ	C1
CONVERTIBLES	NR	
CONVERTIBLES	NR	E1
CONVERTIBLES	NR	E2
CONVERTIBLES	NR	C2
CONVERTIBLES	OTHER	
CONVERTIBLES	OTHER	C2
CONVERTIBLES	OTH	C2
CONVERTIBLES	CONVERTIBLES	CONVERTIBLES
CONVERTIBLES		C1
CORPORATE	A	
CORPORATE	A	C1
CORPORATE	A	C2
CORPORATE	A	G1
CORPORATE	A	G2
CORPORATE	A	JP
CORPORATE	A+	C1
CORPORATE	A-	C1
CORPORATE	A-	C2
CORPORATE	AMJ	C1
CORPORATE	AMJ	C2
CORPORATE	AA	
CORPORATE	AA	C1
CORPORATE	AA	C2
CORPORATE	AA	G1
CORPORATE	AA-	C1
CORPORATE	AAMJ	C1
CORPORATE	AAMJ	C2
CORPORATE	AAA	
CORPORATE	AAA	C1
CORPORATE	AAA	C2
CORPORATE	AAA	G1
CORPORATE	AAAMJ	C1
CORPORATE	AAAMJ	C2
CORPORATE	AAAMJ	G1
CORPORATE	BBB	BBB
CORPORATE	B	C2
CORPORATE	B-	
CORPORATE	BB	
CORPORATE	BB	C1
CORPORATE	BB	C2
CORPORATE	BB	G2
CORPORATE	BBB	
CORPORATE	BBB	C1
CORPORATE	BBB	C2
CORPORATE	BBB	G2
CORPORATE	BBB+MJ	C1
CORPORATE	BBBMJ	C1
CORPORATE	BBBMJ	JP
CORPORATE	BBB+MJ	C2
CORPORATE	BBB+	
CORPORATE	BBB+	C1
CORPORATE	BBB+	C2
CORPORATE	BBB-	
CORPORATE	BBB-	C1
CORPORATE	BBB-	C2
CORPORATE	BBB-MJ	C1
CORPORATE	B-	C2
CORPORATE	CCMD	C2
CORPORATE	NO RATING	

CONVERTIBLESBB	6.00% NO
CONVERTIBLESBBC1	6.00% NO
CONVERTIBLESBBC2	6.00% NO
CONVERTIBLESBBMJC2	6.00% NO
CONVERTIBLESBBB	6.00% YES
CONVERTIBLESBBBC1	6.00% YES
CONVERTIBLESBBBC2	6.00% YES
CONVERTIBLESBBBMJC1	6.00% YES
CONVERTIBLESBBB+	6.00% YES
CONVERTIBLESBBB+C1	6.00% YES
CONVERTIBLESBBB+C2	6.00% YES
CONVERTIBLESBBB+MJC1	6.00% YES
CONVERTIBLESBBB-	6.00% YES
CONVERTIBLESBBB-C1	6.00% YES
CONVERTIBLESBBB-MJC1	6.00% YES
CONVERTIBLESNR	6.00% NO
CONVERTIBLESNRE1	6.00% NO
CONVERTIBLESNRE2	6.00% NO
CONVERTIBLESNRC2	6.00% NO
CONVERTIBLESOTHER	100.00% NO
CONVERTIBLESOTHERC2	100.00% NO
CONVERTIBLESOTH2	100.00% NO
CONVERTIBLES CONVERTIBLES CONVERTIBLES	100.00% NO
CONVERTIBLES C1	100.00% NO
CORPORATEA	5.00% YES
CORPORATEAC1	5.00% YES
CORPORATEAC2	5.00% YES
CORPORATEAG1	5.00% YES
CORPORATEAG2	5.00% YES
CORPORATEAJP	5.00% YES
CORPORATEA+C1	5.00% YES
CORPORATEA-C1	5.00% YES
CORPORATEA-C2	5.00% YES
CORPORATEAMJC1	5.00% YES
CORPORATEAMJC2	5.00% YES
CORPORATEAA	5.00% YES
CORPORATEAAC1	5.00% YES
CORPORATEAAC2	5.00% YES
CORPORATEAAG1	5.00% YES
CORPORATEAA-C1	5.00% YES
CORPORATEAAMJC1	5.00% YES
CORPORATEAAMJC2	5.00% YES
CORPORATEAAA	5.00% YES
CORPORATEAAAAC1	5.00% YES
CORPORATEAAAAC2	5.00% YES
CORPORATEAAAAG1	5.00% YES
CORPORATEAAAMJC1	5.00% YES
CORPORATEAAAMJC2	5.00% YES
CORPORATEAAAMJG1	5.00% YES
CORPORATEBBBBBB	5.00% YES
CORPORATEBBC2	5.00% NO
CORPORATEB-	5.00% NO
CORPORATEBB	5.00% NO
CORPORATEBBC1	5.00% NO
CORPORATEBBC2	5.00% NO
CORPORATEBBG2	5.00% NO
CORPORATEBBB	5.00% YES
CORPORATEBBBC1	5.00% YES
CORPORATEBBBC2	5.00% YES
CORPORATEBBBG2	5.00% YES
CORPORATEBBB+MJC1	5.00% YES
CORPORATEBBBMJC1	5.00% YES
CORPORATEBBBMJJP	5.00% YES
CORPORATEBBB+MJC2	5.00% YES
CORPORATEBBB+	5.00% YES
CORPORATEBBB+C1	5.00% YES
CORPORATEBBB+C2	5.00% YES
CORPORATEBBB-	5.00% YES
CORPORATEBBB-C1	5.00% YES
CORPORATEBBB-C2	5.00% YES
CORPORATEBBB-MJC1	5.00% YES
CORPORATEB-C2	100.00% NO
CORPORATECCMDC2	100.00% NO
CORPORATENO RATING	100.00% NO

CORPORATE	NO RATING	C2
CORPORATE	NR	C2
CORPORATE	NULL	C2
CORPORATE	OTHER	
CORPORATE	OTHER	C1
CORPORATE	OTHER	C2
CORPORATE	OTH	C1
CORPORATE	OTH	C2
CORPORATE	OTHMJ	C2
CORPORATE	CORPORATE	CORPORATE
CORPORATE - NON G7	A	C1
CORPORATE - NON G7	A	C2
CORPORATE - NON G7	A	G2
CORPORATE - NON G7	AMJ	C1
CORPORATE - NON G7	AMJ	C2
CORPORATE - NON G7	AMJ	G2
CORPORATE - NON G7	AA	C1
CORPORATE - NON G7	AAMJ	C1
CORPORATE - NON G7	AAA	C1
CORPORATE - NON G7	AAA	C2
CORPORATE - NON G7	AAAMJ	C1
CORPORATE - NON G7	AAAMJ	C2
CORPORATE - NON G7	BBB+	C1
CORPORATE - NON G7	BBB+	C2
CORPORATE - NON G7	BBB+	G2
CORPORATE - NON G7	BBB+MJ	C1
CORPORATE - NON G7	BBB+MJ	C2
CORPORATE - NON G7	BBB+MJ	G2
CORPORATE - NON G7	BBBMJ	C1
CORPORATE - NON G7	BBB	C1
CORPORATE - NON G7	BBB-	C1
CORPORATE - NON G7	BB	C1
CORPORATE - NON G7	BBMJ	C2
CORPORATE - NON G7	B	C2
CORPORATE - NON G7	B	G2
CORPORATE - NON G7	BMJ	C2
CORPORATE - NON G7	NR	C2
CORPORATE - NON G7	OTHER	C2
CORPORATE - NON G7	CORPORATE - NON G7	CORPORATE - NON G7
EQUITY	COMMON STOCK	
EQUITY	COMMON STOCK	C1
EQUITY	COMMON STOCK	C2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITIES	COMMON STOCK	E3
EQUITY	COMMON STOCK	E3
EQUITY	G7 - NON US	E2
EQUITY	G7 - NON US	E3
EQUITY	OTHER	
EQUITY	OTHER	E2
EQUITY	ADR	
EQUITY	ADR	C2
EQUITY	ADR	E1
EQUITY	ADR	E2
EQUITY	ADR	E3
EQUITY	ADR	NULL
EQUITY	CLASS DESTINATION	E1
EQUITY	CLASS DESTINATION	E2
EQUITY	CLASS DESTINATION	E3
EQUITY	ETF	
EQUITY	ETF	E2
EQUITY	REAL-ESTATE INVES. TRUST	
EQUITY	REAL-ESTATE INVES. TRUST	E2
EQUITY	RIGHTS	
EQUITY	RIGHTS	C2
EQUITY	RIGHTS	E3
EQUITY	RESTRICT STOCK	UF
EQUITY	CONV. PREFERRED STOCK	E2
EQUITY	CONV. PREFERRED STOCK	E3
EQUITY	UNIT W/O COMPONENT	
EQUITY	WARRANTS	C2
EQUITY	WARRANTS	E2
EQUITY	WARRANTS	E3
EQUITY	ASIA - NON G7	E2

CORPORATENO RATINGC2	100.00% NO
CORPORATENRC2	100.00% NO
CORPORATENULLC2	100.00% NO
CORPORATEOTHER	100.00% NO
CORPORATEOTHERC1	100.00% NO
CORPORATEOTHERC2	100.00% NO
CORPORATEOTH1	100.00% NO
CORPORATEOTH2	100.00% NO
CORPORATEOTHMJC2	100.00% NO
CORPORATECORPORATECORPORATE	100.00% NO
CORPORATE - NON G7AC1	5.00% YES
CORPORATE - NON G7AC2	5.00% YES
CORPORATE - NON G7AG2	5.00% YES
CORPORATE - NON G7AMJC1	5.00% YES
CORPORATE - NON G7AMJC2	5.00% YES
CORPORATE - NON G7AMJG2	5.00% YES
CORPORATE - NON G7AAC1	5.00% YES
CORPORATE - NON G7AAMJC1	5.00% YES
CORPORATE - NON G7AAAC1	5.00% YES
CORPORATE - NON G7AAAC2	5.00% YES
CORPORATE - NON G7AAAMJC1	5.00% YES
CORPORATE - NON G7AAAMJC2	5.00% YES
CORPORATE - NON G7BBB+C1	5.00% YES
CORPORATE - NON G7BBB+C2	5.00% YES
CORPORATE - NON G7BBB+G2	5.00% YES
CORPORATE - NON G7BBB+MJC1	5.00% YES
CORPORATE - NON G7BBB+MJC2	5.00% YES
CORPORATE - NON G7BBB+MJG2	5.00% YES
CORPORATE - NON G7BBBMJC1	5.00% YES
CORPORATE - NON G7BBBC1	5.00% YES
CORPORATE - NON G7BBB-C1	5.00% YES
CORPORATE - NON G7BBC1	5.00% NO
CORPORATE - NON G7BBMJC2	5.00% NO
CORPORATE - NON G7BC2	5.00% NO
CORPORATE - NON G7BG2	5.00% NO
CORPORATE - NON G7BMJC2	5.00% NO
CORPORATE - NON G7NRC2	5.00% NO
CORPORATE - NON G7OTHERC2	5.00% NO
CORPORATE - NON G7CORPORATE - NON G7CORPORATE - NON G7	5.00% NO
EQUITYCOMMON STOCK	5.00% YES
EQUITYCOMMON STOCKC1	5.00% YES
EQUITYCOMMON STOCKC2	5.00% NO
EQUITYCOMMON STOCKE1	5.00% YES
EQUITYCOMMON STOCKE2	5.00% YES
EQUITIES COMMON STOCKE3	5.00% NO
EQUITYCOMMON STOCKE3	5.00% NO
EQUITYG7 - NON USE2	5.00% YES
EQUITYG7 - NON USE3	5.00% NO
EQUITYOTHER	100.00% NO
EQUITYOTHER2	100.00% NO
EQUITYADR	6.00% YES
EQUITYADRC2	6.00% NO
EQUITYADRE1	6.00% YES
EQUITYADRE2	6.00% YES
EQUITYADRE3	6.00% NO
EQUITYADRNULL	6.00% NO
EQUITYCLASS DESTINATION1	6.00% NO
EQUITYCLASS DESTINATION2	6.00% NO
EQUITYCLASS DESTINATION3	6.00% NO
EQUITYETF	100.00% NO
EQUITYETFE2	5.00% YES
EQUITYREAL-ESTATE INVES. TRUST	100.00% NO
EQUITYREAL-ESTATE INVES. TRUSTE2	100.00% NO
EQUITYRIGHTS	15.00% YES
EQUITYRIGHTSC2	15.00% NO
EQUITYRIGHTSE3	15.00% NO
EQUITYRESTRICT STOCKUF	100.00% NO
EQUITYCONV. PREFERRED STOCKE2	100.00% NO
EQUITYCONV. PREFERRED STOCKE3	100.00% NO
EQUITYUNIT W/O COMPONENT	100.00% NO
EQUITYWARRANTSC2	15.00% NO
EQUITYWARRANTSE2	15.00% NO
EQUITYWARRANTSE3	15.00% NO
EQUITYASIA - NON G7E2	6.00% NO

EQUITY	ASIA - NON G7	E3
EQUITY	REAL-ESTATE INVES. TRUST	E3
FUND UNITS	FUND UNITS	
FUND UNITS	FUND UNITS	C2
FUND UNITS	FUND UNITS	E1
FUND UNITS	FUND UNITS	E2
FUND UNITS	FUND UNITS	E3
FUND UNITS	FUND UNITS	NULL
FUND UNITS	MUTUAL FUND	UF
FUND UNITS	SR ASSET BACKED NOTES	E3
GOVERNMENTS	A	G7
GOVERNMENTS	A	NON G7
GOVERNMENTS	A	G7 - JP
GOVERNMENTS	A+	G7
GOVERNMENTS	A+	C1
GOVERNMENTS	AMJ	C1
GOVERNMENTS	AMJ	C2
GOVERNMENTS	AMJ	G7
GOVERNMENTS	AMJ	G7 - JP
GOVERNMENTS	AMJ	NON G7
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	C1
GOVERNMENTS	A	C2
GOVERNMENTS	A	G1
GOVERNMENTS	A	G2
GOVERNMENTS	A1	G7
GOVERNMENTS	A2	EUROPE - NON G7
GOVERNMENTS	A+	EUROPE - NON G7
GOVERNMENTS	A-	EUROPE - NON G7
GOVERNMENTS	AA	G1
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7 - NON US
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	NON G7
GOVERNMENTS	AA	C1
GOVERNMENTS	AA	C2
GOVERNMENTS	AA	NULL
GOVERNMENTS	AA-	EUROPE - NON G7
GOVERNMENTS	AA-	NULL
GOVERNMENTS	AA+	EUROPE - NON G7
GOVERNMENTS	AA+	NON G7
GOVERNMENTS	AAMJ	G7
GOVERNMENTS	AAMJ	EUROPE - NON G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	EUROPE - NON G7
GOVERNMENTS	AAA	C1
GOVERNMENTS	AAA	C2
GOVERNMENTS	AAA	G1
GOVERNMENTS	AAA	NULL
GOVERNMENTS	AAA	Unclassified
GOVERNMENTS	AAAMJ	G7
GOVERNMENTS	AAA	G7 - NON US
GOVERNMENTS	AAA	NON G7
GOVERNMENTS	AAAMJ	EUROPE - NON G7
GOVERNMENTS	AAAMJ	C1
GOVERNMENTS	AAAMJ	C2
GOVERNMENTS	AAAMJ	G1
GOVERNMENTS	BBB	NON G7
GOVERNMENTS	BBB	C1
GOVERNMENTS	BBB	G2
GOVERNMENTS	BBB+	NON G7
GOVERNMENTS	BBB+MJ	NON G7
GOVERNMENTS	B	NON G7
GOVERNMENTS	DE	G7
GOVERNMENTS	NL	EUROPE - NON G7
GOVERNMENTS	NR	G7
GOVERNMENTS	NR	EUROPE - NON G7
GOVERNMENTS	NO RATING	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	EUROPE - NON G7
GOVERNMENTS	NULL	NULL
GOVERNMENTS	OTHER	G7
GOVERNMENTS		G7

EQUITYASIA - NON G7E3	100.00% NO
EQUITYREAL-ESTATE INVES. TRUSTE3	100.00% NO
FUND UNITSFUND UNITS	100.00% NO
FUND UNITSFUND UNITSC2	100.00% NO
FUND UNITSFUND UNITSE1	100.00% NO
FUND UNITSFUND UNITSE2	100.00% NO
FUND UNITSFUND UNITSE3	100.00% NO
FUND UNITSFUND UNITSNUL	100.00% NO
FUND UNITSMUTUAL FUNDUF	100.00% NO
FUND UNITSSR ASSET BACKED NOTESE3	5.00% NO
GOVERNMENTSAG7	1.50% YES
GOVERNMENTSANON G7	2.00% YES
GOVERNMENTSAG7 - JP	1.50% YES
GOVERNMENTSAC7	1.50% YES
GOVERNMENTSAC1	2.00% YES
GOVERNMENTSAMJC1	2.00% YES
GOVERNMENTSAMJC2	2.00% YES
GOVERNMENTSAMJG7	1.50% YES
GOVERNMENTSAMJG7 - JP	1.50% YES
GOVERNMENTSAMJNON G7	2.00% YES
GOVERNMENTSAAEUROPE - NON G7	2.00% YES
GOVERNMENTSAC1	2.00% YES
GOVERNMENTSAC2	2.00% YES
GOVERNMENTSAG1	2.00% YES
GOVERNMENTSAG2	2.00% YES
GOVERNMENTSAC1G7	1.50% YES
GOVERNMENTSAA2EUROPE - NON G7	2.00% YES
GOVERNMENTSAA+EUROPE - NON G7	2.00% YES
GOVERNMENTSAA-EUROPE - NON G7	2.00% YES
GOVERNMENTSAAAG1	2.00% YES
GOVERNMENTSAAAG7	1.50% YES
GOVERNMENTSAAAG7 - NON US	1.50% YES
GOVERNMENTSAAEUROPE - NON G7	2.00% YES
GOVERNMENTSAAANON G7	2.00% YES
GOVERNMENTSAAAC1	2.00% YES
GOVERNMENTSAAAC2	2.00% YES
GOVERNMENTSAAANULL	2.00% NO
GOVERNMENTSAA-EUROPE - NON G7	2.00% YES
GOVERNMENTSAA-NULL	2.00% NO
GOVERNMENTSAA+EUROPE - NON G7	2.00% YES
GOVERNMENTSAA+NON G7	2.00% YES
GOVERNMENTSAAAMJG7	1.50% YES
GOVERNMENTSAAAMJEUROPE - NON G7	2.00% YES
GOVERNMENTSAAAG7	1.50% YES
GOVERNMENTSAAAEEUROPE - NON G7	2.00% YES
GOVERNMENTSAAAAC1	2.00% YES
GOVERNMENTSAAAAC2	2.00% YES
GOVERNMENTSAAAAG1	2.00% YES
GOVERNMENTSAAAANULL	2.00% YES
GOVERNMENTSAAAUnclassified	2.00% YES
GOVERNMENTSAAAMJG7	1.50% YES
GOVERNMENTSAAAAG7 - NON US	1.50% YES
GOVERNMENTSAAAANON G7	2.00% YES
GOVERNMENTSAAAAMJEUROPE - NON G7	2.00% YES
GOVERNMENTSAAAAMJC1	2.00% YES
GOVERNMENTSAAAAMJC2	2.00% YES
GOVERNMENTSAAAAMJG1	2.00% YES
GOVERNMENTSBBBNON G7	2.00% YES
GOVERNMENTSBBBC1	2.00% YES
GOVERNMENTSBBBG2	2.00% YES
GOVERNMENTSBBB+NON G7	2.00% YES
GOVERNMENTSBBB+MJNON G7	2.00% YES
GOVERNMENTSBBNON G7	2.00% NO
GOVERNMENTSDEG7	1.50% NO
GOVERNMENTSNNLEUROPE - NON G7	2.00% NO
GOVERNMENTSNNRG7	1.50% NO
GOVERNMENTSNNREUROPE - NON G7	2.00% NO
GOVERNMENTSNO RATINGG7	1.50% NO
GOVERNMENTSNULLG7	1.50% NO
GOVERNMENTSNNLLEUROPE - NON G7	1.50% NO
GOVERNMENTSNNLNULL	1.50% NO
GOVERNMENTSOTHERG7	1.50% NO
GOVERNMENTS	1.50% NO
GOVERNMENTSG7	1.50% NO

GOVERNMENTS		EUROPE - NON G7
GOVERNMENTS	GNMA	
GOVERNMENTS	GOVERNMENTS	LATIN AMERICAN
LEHMAN PAPER	A	GOVERNMENTS
LEHMAN PAPER	NR	
LEHMAN PAPER	NR	E2
LEHMAN PAPER	LEHMAN PAPER	LEHMAN PAPER
MBS	CMO AGENCIES	
MBS	CMO AGENCIES	CMO AGENCIES
MBS	CMO AGY STRIPS	
MBS	FNMA/FHLMC ARM	
MBS	FNMA/FHLMC FIX	
MBS	GNMA	
MONEY MARKETS	A1	
MONEY MARKETS	A1	C2
MONEY MARKETS	A2	
MONEY MARKETS	AAA	
MONEY MARKETS	MONEY MARKETS	MONEY MARKETS
MONEY MARKETS	OTHER	
MONEY MARKETS	NO RATING	
MMP'S		
MMPS	MMPS	
MMPS	MMPS	E2
MUNI		
PREFERRED	CONVERTIBLES	E2
PREFERRED	CONVERTIBLES	E3
PREFERRED	EQUITY	C2
PREFERRED	EQUITY	E3
PREFERRED	EQUITY	E2
PREFERRED	PREFERRED STOCK	
PREFERRED	PREFERRED STOCK	E2
PREFERRED	PREFERRED STOCK	E3
PRIVATE LABEL	A	
PRIVATE LABEL	A	C1
PRIVATE LABEL	AA	
PRIVATE LABEL	AA	C1
PRIVATE LABEL	AAA	
PRIVATE LABEL	AAA	C1
PRIVATE LABEL	AAA	C2
PRIVATE LABEL	BBB	
PRIVATE LABEL	BBB	C1
PRIVATE LABEL	B	
PRIVATE LABEL	B-	
PRIVATE LABEL	BB	
PRIVATE LABEL	BB	C2
PRIVATE LABEL	NO RATING	
PRIVATE LABEL	OTHER	
PRIVATE LABEL	IO'S	
PRIVATE LABEL	PO'S	
PRIVATE LABEL	INVERSE	
SOVEREIGNS - EURO BONDS	A	C1
SOVEREIGNS - EURO BONDS	A-	G2
SOVEREIGNS - EURO BONDS	AA	G2
SOVEREIGNS - EURO BONDS	AAA	
SOVEREIGNS - EURO BONDS	AAA	C1
SOVEREIGNS - EURO BONDS	BBB+	C1
SOVEREIGNS - EURO BONDS	BBB+	G2
SOVEREIGNS - EURO BONDS	BBB	C1
SOVEREIGNS - EURO BONDS	BBB	G2
SOVEREIGNS - EURO BONDS	BBB-	C1
SOVEREIGNS - EURO BONDS	BB	C2
SOVEREIGNS - EURO BONDS	BB	G2
SOVEREIGNS - EURO BONDS	B	C1
SOVEREIGNS - EURO BONDS	B	G2
SOVEREIGNS - EURO BONDS	B-MJ	G2
SOVEREIGNS - EURO BONDS	B-	G2
SOVEREIGNS - EURO BONDS	NULL	C1
SOVEREIGNS - EURO BONDS	NULL	C2
SOVEREIGNS - EURO BONDS	NULL	G2
SOVEREIGNS - EURO BONDS		C1
SOVEREIGNS - LOCALS	A	G2
SOVEREIGNS - LOCALS	A	C1
SOVEREIGNS - LOCALS	A	C2
SOVEREIGNS - LOCALS	A2	C1

GOVERNMENTSEUROPE - NON G7	2.00%	NO
GOVERNMENTSGNMALATIN AMERICAN	2.00%	NO
GOVERNMENTSGOVERNMENTSGOVERNMENTS	1.50%	NO
LEHMAN PAPERA	100.00%	NO
LEHMAN PAPERNR	100.00%	NO
LEHMAN PAPERNRE2	100.00%	NO
LEHMAN PAPERLEHMAN PAPERLEHMAN PAPER	100.00%	NO
MBSCMO AGENCIES	2.00%	YES
MBSCMO AGENCIESCMO AGENCIES	2.00%	YES
MBSCMO AGY STRIPS	3.00%	YES
MBSFNMA/FHLMC ARM	2.00%	YES
MBSFNMA/FHLMC FIX	2.00%	YES
MBSGNMA	2.00%	YES
MONEY MARKETA1	2.00%	YES
MONEY MARKETA1C2	2.00%	YES
MONEY MARKETA2	2.00%	YES
MONEY MARKETA3AA	2.00%	YES
MONEY MARKETSMONEY MARKETSMONEY MARKETS	100.00%	NO
MONEY MARKETSOOTHER	100.00%	NO
MONEY MARKETSNORATING	100.00%	NO
MMP'S	3.00%	YES
MMPSMMP	3.00%	YES
MMPSMMPSE2	3.00%	YES
MUNI	5.00%	YES
PREFERREDSCONVERTIBLESE2	5.00%	YES
PREFERREDSCONVERTIBLESE3	5.00%	NO
PREFERREDSEQUITYC2	5.00%	NO
PREFERREDSEQUITYE3	5.00%	NO
PREFERREDSEQUITYE2	5.00%	YES
PREFERREDSPREFERRED STOCK	5.00%	YES
PREFERREDSPREFERRED STOCKE2	5.00%	YES
PREFERREDSPREFERRED STOCKE3	5.00%	NO
PRIVATE LABELA	5.00%	YES
PRIVATE LABELAC1	5.00%	YES
PRIVATE LABELAA	4.00%	YES
PRIVATE LABELAAC1	4.00%	YES
PRIVATE LABELAAA	4.00%	YES
PRIVATE LABELAAAC1	4.00%	YES
PRIVATE LABELAAAC2	4.00%	YES
PRIVATE LABELBBB	6.00%	YES
PRIVATE LABELBBC1	6.00%	YES
PRIVATE LABELB	7.00%	NO
PRIVATE LABELB-	7.00%	NO
PRIVATE LABELBB	7.00%	NO
PRIVATE LABELBBC2	7.00%	NO
PRIVATE LABELNO RATING	100.00%	NO
PRIVATE LABELOTHER	100.00%	NO
PRIVATE LABELIO'S	100.00%	NO
PRIVATE LABELPO'S	8.00%	NO
PRIVATE LABELINVERSE	100.00%	NO
SOVEREIGNS - EUROBONDSAC1	5.00%	YES
SOVEREIGNS - EUROBONDSA-G2	5.00%	YES
SOVEREIGNS - EUROBONDSAAG2	5.00%	YES
SOVEREIGNS - EUROBONDSAAA	5.00%	YES
SOVEREIGNS - EUROBONDSAAAC1	5.00%	YES
SOVEREIGNS - EUROBONDSBBB+C1	5.00%	YES
SOVEREIGNS - EUROBONDSBBB+G2	5.00%	YES
SOVEREIGNS - EUROBONDSBBBC1	5.00%	YES
SOVEREIGNS - EUROBONDSBBBG2	5.00%	YES
SOVEREIGNS - EUROBONDSBBB-C1	5.00%	YES
SOVEREIGNS - EUROBONDSBBC2	5.00%	NO
SOVEREIGNS - EUROBONDSBBG2	5.00%	NO
SOVEREIGNS - EUROBONDSBC1	5.00%	NO
SOVEREIGNS - EUROBONDSBG2	5.00%	NO
SOVEREIGNS - EUROBONDSB-MJG2	5.00%	NO
SOVEREIGNS - EUROBONDSB-G2	5.00%	NO
SOVEREIGNS - EUROBONDSNULLC1	5.00%	NO
SOVEREIGNS - EUROBONDSNULLC2	5.00%	NO
SOVEREIGNS - EUROBONDSNULLG2	5.00%	NO
SOVEREIGNS - EUROBONDS C1	5.00%	NO
SOVEREIGNS - LOCALSAG2	5.00%	YES
SOVEREIGNS - LOCALSAC1	5.00%	YES
SOVEREIGNS - LOCALSAC2	5.00%	YES
SOVEREIGNS - LOCALSA2C1	5.00%	YES

SOVEREIGNS - LOCALS	A2	G2
SOVEREIGNS - LOCALS	A-	G2
SOVEREIGNS - LOCALS	AMJ	C2
SOVEREIGNS - LOCALS	AMJ	G2
SOVEREIGNS - LOCALS	BBB+	C1
SOVEREIGNS - LOCALS	BBB+	G2
SOVEREIGNS - LOCALS	BBB	C1
SOVEREIGNS - LOCALS	BBB	G2
SOVEREIGNS - LOCALS		C1
SOVEREIGNS - LOCALS	NULL	G2
SOVEREIGNS - LOCALS	NULL	C1
SOVEREIGNS - LOCALS	SOVEREIGNS - LOCALS	G2
STRIPS	OTHERS	SOVEREIGNS - LOCALS
STRIPS	CATS	
STRIPS	PRIN	
STRIPS	TINT	
STRIPS	TINT	G1
TREASURIES	AAA	G1
TREASURIES	AAA	G1
TREASURIES	BILLS	
TREASURIES	BONDS	
TREASURIES	BOND	G1
TREASURIES	BONDS	G1
TREASURIES	NOTES	
TREASURIES	NOTES	G1
TREASURIES	TIPS	
TREASURIES	TIPS	G1
UNASSIGNED	UNASSIGNED	
UNASSIGNED	UNASSIGNED	E2
UNASSIGNED	UNASSIGNED	E3
WARRANTS	RIGHTS / WARRANTS	C2
WARRANTS	RIGHTS / WARRANTS	E3
WARRANTS	RIGHTS / WARRANTS	NON US
WHOLELOAN	RESIDENTIALS	
WHOLELOAN	OTHER	

SOVEREIGNS - LOCALSA2G2	5.00% YES
SOVEREIGNS - LOCALSA-G2	5.00% YES
SOVEREIGNS - LOCALSAMJC2	5.00% YES
SOVEREIGNS - LOCALSAMJG2	5.00% YES
SOVEREIGNS - LOCALSBBB+C1	5.00% YES
SOVEREIGNS - LOCALSBBB+G2	5.00% YES
SOVEREIGNS - LOCALSBBBC1	5.00% YES
SOVEREIGNS - LOCALSBBBG2	5.00% YES
SOVEREIGNS - LOCALS C1	5.00% NO
SOVEREIGNS - LOCALS G2	5.00% NO
SOVEREIGNS - LOCALSNULLC1	5.00% NO
SOVEREIGNS - LOCALSNULLG2	5.00% NO
SOVEREIGNS - LOCALSSOVEREIGNS - LOCALSSOVEREIGNS - LOCALS	5.00% NO
STRIPSOOTHERS	2.00% YES
STRIPSCATS	2.00% YES
STRIPSPRIN	2.00% YES
STRIPSTINT	2.00% YES
STRIPSTINTG1	2.00% YES
TREASURIESAAAAG1	2.00% YES
TREASURIESAAAAG1	2.00% YES
TREASURIESBILLS	0.50% YES
TREASURIESBONDS	1.50% YES
TREASURIESBONDG1	1.50% YES
TREASURIESBONDSEG1	1.50% YES
TREASURIESNOTES	1.50% YES
TREASURIESNOTESG1	1.50% YES
TREASURIESTIPS	1.50% YES
TREASURIESTIPSG1	1.50% YES
UNASSIGNEDUNASSIGNED	100.00% NO
UNASSIGNEDUNASSIGNEDE2	100.00% NO
UNASSIGNEDUNASSIGNEDE3	100.00% NO
WARRANTSRIGHTS / WARRANTSC2	15.00% NO
WARRANTSRIGHTS / WARRANTSE3	15.00% NO
WARRANTSRIGHTS / WARRANTSNON US	15.00% NO
WHOLELOANRESIDENTIALS	100.00% NO
WHOLELOANOTHER	100.00% NO