

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 - September 4, 2008
Amounts in millions

Investment Type	LBHI Pledge Value New York Inv
1. Cash	
Cash at Banks	4,023
Other Cash Inv	553
Money Funds	20,806
Total Cash	A 25,381
2. Boxed Inventory	
Private Label CMO's	454
Corporates	3,021
Governments / Treasuries	1,009
Asset Backed	674
Equities	-
Money Markets	-
Agency MBS	-
Agencies	3,107
Canadian	-
Munis	-
Convertibles	-
MMP	-
Total Boxed Inventory	B 8,265
C&C Equivs Available to Holding Company (A+B)	33,646
Europe Investments	
C&C Equivs Available to Holding Company	33,646
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*		
LB Pledge Value	LBIE Pledge Value	Total Pledge Value
New York Inv	Europe Inv	Global Inv
1,136	3,344	8,503
-	-	553
-	-	20,806
1,136	3,344	29,861

24	-	478
182	933	4,137
565	937	2,511
32	20	726
621	152	773
-	-	-
-	-	-
283	1	3,391
-	-	-
-	-	-
-	3	3
-	-	-

1,708	2,047	12,020
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2,844	5,391	41,881
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2,844	5,391	41,881
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2,000
2,500

46,381

(2,842) (6,444) (9,287)
2 (1,054)

LBHINY	LB Pledge Value	LBHIUK	LBIE
3,620	1,136	43	3,344
-	-	553	-
17,027	-	3,779	-
20,647	1,136	4,375	3,344

454	24	-	-
3,021	182	-	933
1,009	565	-	937
674	32	-	20
-	621	-	152
-	-	-	-
-	-	-	-
3,107	283	-	1
-	-	-	-
-	-	-	-
-	-	-	3
-	-	-	-

8,265	1,708	-	2,047
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28,911	2,844	4,375	5,391
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LBAH

360

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360

29,861

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360

41,881

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Cell: I9

Comment: ykanamor:

Cell: L9

Comment: ykanamor:

Cell: I11

Comment: ykanamor:

Total NY Liquidity	31,755,319,504
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10,125,428,760.62

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	709,222,645	5.00%
ASSET BACKS Total		709,222,645	5.00%
CORPORATE	A	924,021,663	5.00%
	BBB	2,255,823,629	5.00%
CORPORATE Total		3,179,845,292	5.00%
PRIVATE LABEL	A	477,591,251	5.00%
PRIVATE LABEL Total		477,591,251	5.00%
TREASURIES	BILLS	183,864,905	0.50%
	NOTES	838,907,295	1.50%
TREASURIES Total		1,022,772,200	0.55%
AGENCY	DISCOUNTS	3,154,626,276	1.50%
AGENCY Total		3,154,626,276	1.50%
MONEY MARKETS	A1		2.00%
MONEY MARKETS Total			2.00%
Grand Total		8,544,057,663	1%

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
Comerica	100,000,000
PNC	200,000,000
KBC	300,000,000
Wells	400,000,000
Citibank DOD Depo	60,000,000
JPM Chase	60,000,000
Citibank	2,000,000,000
Bank of America	500,000,000
Total	3,620,000,000

NY LBHI Tax-Exempt Deposits

Bank Name	Pledge Value
MUNI CP Purchase	-
Total	-

US Money Funds

Bank Name	Pledge Value
Reserve Primary Fund	950,000,000
Columbia Money Market Reserves	800,000,000
Fidelity Money Market	700,000,000
Citi Inst. Liquid Reserves	675,000,000
Evergreen Inst. MM Fund	600,000,000
Dreyfus Cash Mgt. Plus	530,000,000
Dreyfus Instl Cash Adv.	400,000,000
Fidelity Prime MM (Domestic)	400,000,000
JPM Liquid Assets MM #3910	350,000,000
Frank Russell Money Market	300,000,000
Evergreen- Muni Obl.	300,000,000
JPM Tax Free	300,000,000
MLIM Tax Exempt	300,000,000
Columbia Muni Reserve	300,000,000
Morgan Stanley MM	250,000,000
Fed Muni Obligation	220,000,000
Amer. Beac Money Market	200,000,000
Fed Prime Value Oblig #853	200,000,000
Reserve Liquid Performance MM	200,000,000
Morgan Stanley Tax Exempt	200,000,000
Morgan Stanley Prime	150,000,000
BGI Prime MM	100,000,000
Lehman Government Reserves Portfolio	100,000,000
Scudder MM Institutional Shrs	100,000,000
Citi Inst. Tax Free Reserves	100,000,000
JPM Municipal MM	100,000,000
Reserve Inter State Fund	72,000,000

41,880,748,265
41,880,748,265
-

Pledge Value
Sum of Pledge Value
673,761,513
673,761,513
877,820,580
2,143,032,448
3,020,853,027
453,711,688
453,711,688
182,945,580
826,323,686
1,009,269,266
3,107,306,881
3,107,306,881
-
-
8,264,902,376

Pledge Value
-
-
-

Lookup Code

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

Dreyfus Mun. Cash Mgt. Plus	65,000,000
UCM Institutional MM	40,000,000
Leh CA Tax Free Money Fund	25,000,000
Blackrock Cash Strategies*	23,714,063
Lehman Money Market	7,000,000
Lehman Prime Fund	7,000,000
Lehman Tax-Exempt Portfolio	7,000,000
Lehman Municipal Portfolio	7,000,000
Lehman Government Portfolio	6,000,000
Lehman Treasury Portfolio	6,000,000
Lehman Enhanced Cash Fund*	800,000
Fidelity Money Market	700,000,000
JPM Tax Free	700,000,000
Evergreen Inst. MM Fund	675,000,000
Fidelity Prime MM (Domestic)	625,000,000
Fed Prime Cash Obligations 851	550,000,000
First American Prime Obs	440,000,000
Dreyfus Cash Mgt. Plus	350,000,000
Dreyfus Inst'l Cash Adv.	350,000,000
Evergreen- Muni Obl.	325,000,000
Columbia Muni Reserve	300,000,000
Morgan Stanley Prime	275,000,000
BGI Institutional MM Fund	250,000,000
Fed Tax Free Obligation	250,000,000
Dreyfus T/E Cash Mgt.	230,000,000
Morgan Stanley MM	220,000,000
Blackrock Temp Cash	200,000,000
Scudder Cash Reserves	200,000,000
Columbia Cash Reserve Fund	200,000,000
Morgan Stanley Tax Exempt	200,000,000
Dreyfus Inst'l Cash Adv. Plus	170,000,000
Wells Cash Investment MM	150,000,000
JPM Liquid Assets MM #3910	135,000,000
BGI Prime MM	125,000,000
Fed Prime Mgt Oblig Fund #017	125,000,000
JPM Municipal MM	100,000,000
Dreyfus Mun. Cash Mgt. Plus	65,000,000
Blackrock Muni Cash	25,000,000
Total	17,026,514,063

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			

NY Y/E 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
EQUITY	COMMON STOCK	502,811,546	5.00%
	ETF	82,889,485	5.00%
	PARTNERSHIP INTEREST	26,045,298	5.00%
	RESTRICT STOCK	-	5.00%
EQUITY Total		611,746,329	5.00%
CORPORATE	AA	69,261,333	5.00%
	AAA	9,622,571	5.00%
	BBB	41,895,839	5.00%
	(blank)	10,750,001	5.00%
	A	60,517,460	5.00%
CORPORATE Total		192,047,204	5.00%
PREFERRED	(blank)	684,588	5.00%

Pledge Value
Sum of Pledge Value

Pledge Value
Sum of Pledge Value
477,670,968
78,745,011
24,743,033
-
581,159,012
65,798,266
9,141,442
39,801,047
10,212,501
57,491,587
182,444,844
650,359

Lookup Code

#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
Allocation
#N/A
Allocation
#N/A
#N/A
#N/A
#N/A
Equities
#N/A
#N/A
#N/A
#N/A
#N/A
Corporates
#N/A

PREFERRED	PREFERRED STOCK	41,461,269	5.00%
PREFERRED Total		42,145,857	5.00%
ASSET BACKS	AA	3	5.00%
	AAA	27,078,885	5.00%
	BBB	2	5.00%
	OTHER	6,833,164	5.00%
	A	194,670	5.00%
ASSET BACKS Total		34,106,724	5.00%
GOVERNMENTS	(blank)	840,830	5.00%
GOVERNMENTS Total		840,830	5.00%
PRIVATE LABEL	AA	72,689	4.00%
	AAA	23,586,785	5.00%
	BBB	1,321,640	5.00%
	OTHER	283,975	5.00%
	A	1,837	5.00%
PRIVATE LABEL Total		25,266,926	4.93%
TREASURIES	OTHER	21,139	5.00%
	BILLS	591,198,184	5.00%
	NOTES	1	1.50%
	BONDS	7,127	1.50%
	TIPS	-	1.50%
TREASURIES Total		591,226,451	3.00%
AGENCY	COUPON	1,524,479	1.50%
	OTHERS	77,685,287	5.00%
	DISCOUNTS	218,120,233	5.00%
AGENCY Total		297,329,999	3.00%
STRIPS	OTHERS	10	5.00%
	TINT	24,397	3.50%
STRIPS Total		24,407	4.00%
SOVEREIGNS - EURO BONDS	(blank)	3,000,007	5.00%
SOVEREIGNS - EURO BONDS Total		3,000,007	5.00%
CMO AGENCIES	(blank)	4	5.00%
CMO AGENCIES Total		4	5.00%
Grand Total		1,797,734,737	4.56%

US LBI Deposits

Bank Name	Pledge Value
Prefunding + Trust Investment	1,136,000,000
Total	1,136,000,000

Other Investments

Corporate	Pledge Value
Total	-

39,388,205	#N/A
40,038,564	Equities
3	#N/A
25,724,941	#N/A
2	#N/A
6,491,506	#N/A
184,937	#N/A
32,401,388	Asset Backed
798,789	#N/A
798,789	Governments / Treasuries
69,781	#N/A
22,407,446	#N/A
1,255,558	#N/A
269,776	#N/A
1,745	#N/A
24,004,307	Private Label CMO's
20,082	#N/A
561,638,275	#N/A
1	#N/A
7,020	#N/A
-	#N/A
561,665,378	Governments / Treasuries
1,501,612	#N/A
73,801,023	#N/A
207,214,221	#N/A
282,516,856	Agencies
10	#N/A
23,909	#N/A
23,918	Governments / Treasuries
2,850,007	#N/A
2,850,007	Governments / Treasuries
4	#N/A
4	Private Label CMO's
1,707,903,065	#N/A

Total Europe Liquidity	10,125,428,760.62
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LBIE Investments

Bank Name	Amount Invested USD
Deposits	1,410,505,312
Money Funds	1,933,570,403
Total	3,344,075,715

LBHIUK Investments

Bank Name	Market Value	Normal Mkt Haircut	Pledge Value
Deposits	42,771,918	0.00%	42,771,918
Bond Funds	581,716,432	5.00%	552,630,610
Money Funds	3,779,148,936	0.00%	3,779,148,936
Total	4,403,637,285		4,374,551,464

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	1,678,804	5.00%
	AA	C1	22,521,567	5.00%
	Aaa	C1	36,362,275	5.00%
	BBB	C1	2,924,195	5.00%
	BBB-MJ	C1	-	5.00%
CORPORATE Total			63,486,841	5.00%
EQUITY	COMMON STOCK	E1	159,990,727	5.00%
EQUITY Total			159,990,727	5.00%
GOVERNMENTS	AMJ	G7	3,930,776	1.50%
	A	C1	3,688,637	2.00%
		C2	473,553	2.00%
		EUROPE - NON G7	31,889,875	2.00%
		G1	10,252,752	2.00%
		G7	203,788,873	1.50%
		NULL	13,231,086	2.00%
	A2	EUROPE - NON G7	1,293,460	2.00%
	AA	EUROPE - NON G7	42,624,287	2.00%
		G7	7,260,503	1.50%
		NULL	4,841,700	2.00%
	Aaa	C2	4,181,343	2.00%
		EUROPE - NON G7	744,183	2.00%
		G1	58,681,963	2.00%
		G7	114,235,651	1.50%
		NULL	32,278,304	2.00%
	AAAMJ	EUROPE - NON G7	4,705,771	2.00%
		G7	1,066,211	1.50%
	AAMJ	EUROPE - NON G7	288,676	2.00%
		G7	16,950,200	1.50%
	OTHER	G7	13,701,885	1.50%
	G7 - NON US	NULL	405,627	2.00%
	NULL	EUROPE - NON G7	1,229,239	1.50%
		G7	121,561,858	1.50%
	AA-	G7	1,080,164	2.00%
		NULL	3,677,012	2.00%
	OTHMJ	G7	995,727	2.00%
	M AAA	(blank)	126,538,654	2.00%
	S A	(blank)	127,889,317	2.00%
GOVERNMENTS Total			953,487,288	1.72%
AGENCY	COUPON	G1	1,219,476	1.50%
AGENCY Total			1,219,476	1.50%
CORPORATE - NON G7	A	C1	5,236,288	5.00%
		(blank)	20,603,491	5.00%
	AA	(blank)	22,251,770	5.00%
	Aaa	(blank)	353,349,143	5.00%
	BBB	(blank)	15,865,411	5.00%
	BBB-	C1	4,157	5.00%
	BBB+MJ	C1	-	5.00%
	Aa1	(blank)	501,568,487	5.00%
CORPORATE - NON G7 Total			918,878,747	5.00%
CONVERTIBLES	BBB+	C1	3,494,359	6.00%
CONVERTIBLES Total			3,494,359	6.00%
ASSET BACKS	Aaa	C1	21,306,351	5.00%
ASSET BACKS Total			21,306,351	5.00%
Grand Total			2,121,863,789	2.78%

Lookup Code

Asia Investments

Bank Name	Pledge Value
Cash at Banks	360,000,000
Total	360,000,000

[illegible]

LBHI Core and Reportable Liquidity
NY Investments

	Projection	Actual	Difference	Comments
LBB Deposits	2,560	-	(2,560)	
Enhanced Cash	25	25	-	
Money Funds	12,811	12,811	-	
Tax Exempt Money Funds	4,191	4,191	-	
CP	-	-	-	
MM Preferred	-	-	-	
Time Deposits	-	3,560	3,560	
Money Markets	-	-	-	
Muni Purchases	-	-	-	
Day Loans	1,000	-	(1,000)	
Daylight Overdraft Deposits	60	60	-	
YE - LBSF	-	-	-	
LBIE MTS Investments	-	-	-	
CMO	5,190	1,127	(4,063)	haircut
RWL (FOP)	-	-	-	
LBH Agencies	1,600	5,637	4,037	
LBH Governments	1,500	1,500	-	
CP Investment	-	-	-	
Subsidiary lock-ups in LBIE	-	-	-	
Subtotal NY Investments	28,937	28,911	(25)	
Less: Non Reportable RWL	-	-	-	
Add: AEGIS Investment	-	-	-	

Reportable LBHINY Liquidity
UK Investments

	Deposits	4,777	4,375	(402)	Timing difference
	Subsidiary Deposits	2,269	3,344	1,075	
	Subsidiary lock-ups	3,731	3,037	(693)	haircut
Subtotal UK Investments		10,776	10,756	(20)	
Add: LBIE Borrowing from LBHI		-	-	-	
Less: LBIE Net Trapped Position*		(990)	(990)	-	
Less: UK Investment H/C		(42)	-	42	

Reportable LBHIUK Liquidity
Asia Investments

	Asia Treasury Investment	-	-	-	
	Additional lock up	360	360	-	
Subtotal UK Investments		360	360	-	

LBH Payable

	LBH Masternote	2,642	2,642	-	Timing difference
	LCPI I/C to LBH/LOTC	200	200	-	
Subtotal LBH Payable		2,842	2,842	-	
Overstatement			2	2	

Total LBHI Reportable Liquidity

Less: NY O/N CP	(1,416)
Less: UK Banklines/OD/Unapplied	(984)
Less: AurSeg	-
Less: AEGIS investment	-

Total LBHI Core Liquidity

* Trapped is equal to \$6,019mm less \$5,245mm payable to Holding chain entities

-
3,344
3,731
7,075
 (990)
360
6,444
LBIE Payable

Cell: C34

Comment: ykanamor:

Cell: C51

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
		C/P FENWAY FUNDING LLC 3(C)(7)RESALE TO QP ONLY	31464JYQ9	MONEYMKT	COMPAPER
		KINGFISHER CLO LIMITED FRN 20161220 SERIES# A 144A	49567YAA5	CORPBOND	CBOND
		VERANO CCS LTD. VARIABLE RATE BOND 20201215 SERIES# 144A	92336PAA4	CORPBOND	CBOND

Asset Category 1	Asset Category 2	Market Value	Notional Value	Normal Mkt Haircut	Pledge Value	Reportable
ASSET BACKS	A	709,222,645	773,041,393	5.00%	673,761,513	YES
CORPORATE	A	924,021,663	924,021,657	5.00%	877,820,580	YES
PRIVATE LABEL	A	477,591,251	486,705,350	5.00%	453,711,688	YES
MONEY MARKETS	A1			2.00%	-	YES
CORPORATE	BBB	970,494,576	960,000,000	5.00%	921,969,847	YES
CORPORATE	BBB	1,285,329,053	1,285,328,304	5.00%	1,221,062,600	YES
AGENCY	DISCOUNTS	1,522,842,640		1.50%	1,500,000,000	YES
AGENCY	DISCOUNTS	92,843,398	91,028,634	1.50%	91,450,747	YES
AGENCY	DISCOUNTS	2,192,716	2,150,217	1.50%	2,159,826	YES
AGENCY	DISCOUNTS	1,296,572	1,271,442	1.50%	1,277,123	YES
AGENCY	DISCOUNTS	24,321,919	23,850,170	1.50%	23,957,090	YES
AGENCY	DISCOUNTS	27,956	27,414	1.50%	27,536	YES
AGENCY	DISCOUNTS	38,432,265	37,687,014	1.50%	37,855,781	YES
AGENCY	DISCOUNTS	49,908,649	48,941,325	1.50%	49,160,019	YES
AGENCY	DISCOUNTS	48,430,219	47,491,209	1.50%	47,703,766	YES
AGENCY	DISCOUNTS	399,697	391,952	1.50%	393,701	YES
AGENCY	DISCOUNTS	618,145,298	606,167,249	1.50%	608,873,118	YES
AGENCY	DISCOUNTS	11,831	11,602	1.50%	11,654	YES
AGENCY	DISCOUNTS	19,977,273	19,590,165	1.50%	19,677,614	YES
AGENCY	DISCOUNTS	2,286,780	2,242,450	1.50%	2,252,479	YES
AGENCY	DISCOUNTS	1,988	1,950	1.50%	1,959	YES
AGENCY	DISCOUNTS	24,673,112	24,194,609	1.50%	24,303,015	YES
AGENCY	DISCOUNTS	39,982,311	39,207,558	1.50%	39,382,577	YES
AGENCY	DISCOUNTS	52,100,000	50,951,749	1.50%	51,318,500	YES
AGENCY	DISCOUNTS	27,933,722	27,392,313	1.50%	27,514,716	YES
AGENCY	DISCOUNTS	1,630,353	1,598,753	1.50%	1,605,897	YES
AGENCY	DISCOUNTS	42,843	42,013	1.50%	42,201	YES
AGENCY	DISCOUNTS	4,992,427	4,895,687	1.50%	4,917,541	YES
AGENCY	DISCOUNTS	34,900,630	34,224,189	1.50%	34,377,120	YES
TREASURIES	BILLS	767,971	750,846	0.50%	764,131	YES
TREASURIES	BILLS	399,420	390,513	0.50%	397,423	YES
TREASURIES	BILLS	546,623	534,433	0.50%	543,890	YES
TREASURIES	BILLS	31,844,757	31,134,668	0.50%	31,685,533	YES
TREASURIES	BILLS	12,174,968	11,903,431	0.50%	12,114,094	YES
TREASURIES	NOTES	838,907,295	820,235,439	1.50%	826,323,686	YES
TREASURIES	BILLS	35,299,488	34,512,329	0.50%	35,122,991	YES
TREASURIES	BILLS	289,740	283,278	0.50%	288,291	YES
TREASURIES	BILLS	2,977,943	2,911,520	0.50%	2,963,053	YES
TREASURIES	BILLS	65,639	64,175	0.50%	65,311	YES
AGENCY	DISCOUNTS	49,521,112	48,560,834	1.50%	48,778,295	YES
AGENCY	DISCOUNTS	9,150,188	8,971,366	1.50%	9,012,935	YES
AGENCY	DISCOUNTS	449,925	441,210	1.50%	443,176	YES
AGENCY	DISCOUNTS	28,954	28,393	1.50%	28,520	YES
AGENCY	DISCOUNTS	49,437,776	48,479,113	1.50%	48,696,209	YES
AGENCY	DISCOUNTS	49,297,847	48,341,770	1.50%	48,558,379	YES
AGENCY	DISCOUNTS	9,966,892	9,773,715	1.50%	9,817,389	YES
AGENCY	DISCOUNTS	49,716,944	48,753,160	1.50%	48,971,189	YES
AGENCY	DISCOUNTS	23,915,694	23,452,162	1.50%	23,556,958	YES
AGENCY	DISCOUNTS	9,916,737	9,724,462	1.50%	9,767,986	YES
TREASURIES	BILLS	1,990,380	1,945,989	0.50%	1,980,428	YES
TREASURIES	BILLS	99,431	97,213	0.50%	98,933	YES
AGENCY	DISCOUNTS	49,373,448	48,415,914	1.50%	48,632,846	YES

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[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: I2712

Comment: Adam J. Ostaszewski:

Incorrect pricing in GFS; Chnaged MV to match Bloomberg

Cell: I2949

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]

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[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
						AGENCY	COUPON
						AGENCY	COUPON
						AGENCY	OTHERS
						AGENCY	DISCOUNTS
						AGENCY	DISCOUNTS
						ASSET BACKS	AA
						ASSET BACKS	AA
						ASSET BACKS	AAA
						ASSET BACKS	AAA
						ASSET BACKS	AAA
						ASSET BACKS	AAA
						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	AA
						CORPORATE	AAA
						CORPORATE	OTHER
						CORPORATE	(blank)
						CORPORATE	(blank)
						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	GNMA
						MBS	FNMA/FHLMC ARM
						MBS	FNMA/FHLMC ARM
						MONEY MARKETS	A1
						MONEY MARKETS	AA
						MUNI	SAVERS
						PREFERRED	PREFERRED STOCK
						PREFERRED	PREFERRED STOCK
						PREFERRED	(blank)
						PRIVATE LABEL	A
						PRIVATE LABEL	A
						PRIVATE LABEL	A
						PRIVATE LABEL	AA

Asset Category 3	Market Value	Notional Value	Normal Mkt		Pledge Value	Reportable
			Haircut			
C1	1		1.50%		1	YES
G1	1		1.50%		1	YES
C1	77,685,287		5.00%		73,801,023	YES
G1	11,793,021		5.00%		11,203,370	YES
OTHERS	206,327,212		5.00%		196,010,851	YES
C1	2		5.00%		2	YES
AAMM	1		5.00%		1	YES
AAA	1		5.00%		1	YES
AAAMM	3		5.00%		3	YES
AAAMN	1		5.00%		1	YES
C1	27,078,880		5.00%		25,724,936	YES
C1	2		5.00%		2	YES
C2	37		5.00%		35	YES
OTHER	2,534		5.00%		2,407	YES
OTHERMJ	40		5.00%		38	YES
OTHERMM	336		5.00%		319	YES
OTHERMN	5,761,405		5.00%		5,473,335	YES
(blank)	4		5.00%		4	YES
C1	6,596,858		5.00%		6,267,015	YES
C2	3		5.00%		3	YES
A	8,308,961		5.00%		7,893,513	YES
C1	11,696,537		5.00%		11,111,710	YES
C2	6,365,393		5.00%		6,047,123	YES
C2	17		100.00%		-	NO
C2	10,750,000		5.00%		10,212,500	YES
(blank)	1		5.00%		1	YES
C2	2		5.00%		2	tying
FHLMC	17		5.00%		16	tying
FNMA	8		5.00%		8	tying
GNMA	-		5.00%		-	tying
C1	-		5.00%		-	tying
INVERSE	10		5.00%		10	tying
PO'S	1		5.00%		1	tying
C2	3		5.00%		3	tying
FHLMC	19		5.00%		18	tying
FNMA	35		5.00%		33	tying
C2	1		5.00%		1	tying
FIXED	8		5.00%		8	tying
ARM	2		5.00%		2	tying
FHLMC	1		5.00%		1	tying
FNMA	1		5.00%		1	tying
A1	1,000		5.00%		950	tying
AAMJ	2,026,746		5.00%		1,925,409	tying
C1	42,476,962		5.00%		40,353,114	tying
E2	5,415		5.00%		5,144	YES
(blank)	22,525,755		5.00%		21,399,467	YES
E2	684,588		5.00%		650,359	YES
AMJ	1,836		5.00%		1,744	YES
AMN	-		5.00%		-	YES
C1	1		5.00%		1	YES
C1	72,689		4.00%		69,781	YES

PRIVATE LABEL	AAA
PRIVATE LABEL	AAA
PRIVATE LABEL	AAA
PRIVATE LABEL	AAA
PRIVATE LABEL	AAA
PRIVATE LABEL	BBB
PRIVATE LABEL	BBB
PRIVATE LABEL	BBB
PRIVATE LABEL	BBB
PRIVATE LABEL	BBB
PRIVATE LABEL	OTHER
STRIPS	TINT
STRIPS	TINT
STRIPS	OTHERS
TREASURIES	BILLS
TREASURIES	NOTES
TREASURIES	BONDS
AGENCY	COUPON
AGENCY	COUPON
ASSET BACKS	A
ASSET BACKS	OTHER
CONVERTIBLES	A
CONVERTIBLES	A
CONVERTIBLES	AA
CONVERTIBLES	BBB
CONVERTIBLES	BBB
CONVERTIBLES	BBB+
CONVERTIBLES	BBB+
CONVERTIBLES	OTHER
CONVERTIBLES	(blank)
CONVERTIBLES	(blank)
CONVERTIBLES	BBB-
CORPORATE	A
CORPORATE	A
CORPORATE	AA
CORPORATE	AA
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

AAA	2,427	5.00%	2,306	YES
AAAMJ	6,142,923	5.00%	5,835,777	YES
AAAMM	1,041	5.00%	989	YES
AAAMN	14,307,982	5.00%	13,592,583	YES
PO'S	3,132,412	5.00%	2,975,791	YES
BBB	1	5.00%	1	YES
BBBMJ	1,222,319	5.00%	1,161,203	YES
BBBMM	65	5.00%	62	YES
BBBMN	99,255	5.00%	94,292	YES
OTHER	283,975	5.00%	269,776	YES
G1	24,389	2.00%	23,901	YES
(blank)	8	5.00%	8	YES
G1	10	5.00%	10	YES
(blank)	591,198,184	5.00%	561,638,275	YES
G1	1	1.50%	1	YES
G1	1	1.50%	1	YES
C1	1,524,427	1.50%	1,501,561	YES
G1	50	1.50%	49	YES
C1	194,670	5.00%	184,937	YES
C2	1,068,812	5.00%	1,015,371	YES
C1	17,576	6.00%	16,521	tying
C2	15,117	6.00%	14,210	tying
C1	30,293	6.00%	28,475	tying
C1	59,217	6.00%	55,664	tying
C2	66,577	6.00%	62,582	tying
C1	2,156,385	6.00%	2,027,002	tying
C2	4,096	6.00%	3,850	tying
C2	2,426,308	100.00%	-	NO
C1	1,010,235	5.00%	959,723	tying
C2	240,380	5.00%	228,361	tying
C1	29,307	6.00%	27,548	tying
C1	43,550,606	5.00%	41,373,075	YES
C2	2,061,032	5.00%	1,957,980	YES
C1	57,545,642	5.00%	54,668,360	YES
C2	19,154	5.00%	18,196	YES
C1	3,257,178	5.00%	3,094,319	YES
C1	40,568,916	5.00%	38,540,470	YES
C2	1,004,718	5.00%	954,482	YES
G2	322,205	5.00%	306,095	YES
C1	520	100.00%	-	NO
C2	55,531,192	100.00%	-	NO
E2	159,722,325	6.00%	150,138,986	tying
E2	1	6.00%	1	NO
E1	1,840,341	6.00%	1,729,921	NO
E2	443,111	6.00%	416,524	NO
C2	1,307,446	5.00%	1,242,074	NO
E1	195,648,098	5.00%	185,865,693	YES
E2	307,163,448	5.00%	291,805,275	YES
E2	9,233,284	100.00%	-	NO
E2	82,889,485	5.00%	78,745,011	YES
E1	1,951,118	5.00%	1,853,562	tying
E2	4,772,907	5.00%	4,534,262	tying
E2	50,334	5.00%	47,817	tying
E2	97,047	100.00%	-	NO

EQUITY	PARTNERSHIP INTEREST
EQUITY	REAL-ESTATE INVES. TRUST
EQUITY	REAL-ESTATE INVES. TRUST
EQUITY	RESTRICT STOCK
EQUITY	WARRANTS
EQUITY	WARRANTS
EQUITY	(blank)
GOVERNMENTS	(blank)
MBS	CMO AGENCIES
MBS	FNMA/FHLMC FIX
MBS	GNMA
MUNI	BONDS/NOTES
MUNI	BONDS/NOTES
MUNI	SAVERS
PREFERRED	PREFERRED STOCK
SOVEREIGNS - EURO BONDS	(blank)
TREASURIES	BILLS
TREASURIES	OTHER
TREASURIES	TIPS
TREASURIES	BONDS
UNASSIGNED	UNASSIGNED

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Market Value	Notional Value	Normal Mkt Haircut	Pledge Value	Reportable
243,955,656		#N/A	#N/A	#N/A
551,804,460		#N/A	#N/A	#N/A
		#N/A	#N/A	#N/A
112,165,059		#N/A	#N/A	#N/A
15,339,030		#N/A	#N/A	#N/A
7,284,345		#N/A	#N/A	#N/A
4,970,599		#N/A	#N/A	#N/A
4,970,599		#N/A	#N/A	#N/A
4,816,129		#N/A	#N/A	#N/A
4,657,295		#N/A	#N/A	#N/A
4,391,768		#N/A	#N/A	#N/A
3,932,378		#N/A	#N/A	#N/A
3,059,537		#N/A	#N/A	#N/A
2,863,237		#N/A	#N/A	#N/A
2,726,893		#N/A	#N/A	#N/A
1,572,951		#N/A	#N/A	#N/A
1,447,078		#N/A	#N/A	#N/A
1,303,749		#N/A	#N/A	#N/A
1,057,401		#N/A	#N/A	#N/A
982,911		#N/A	#N/A	#N/A
952,979		#N/A	#N/A	#N/A
833,793		#N/A	#N/A	#N/A
814,685		#N/A	#N/A	#N/A
709,059		#N/A	#N/A	#N/A
642,135		#N/A	#N/A	#N/A
608,950		#N/A	#N/A	#N/A
565,325		#N/A	#N/A	#N/A
560,515		#N/A	#N/A	#N/A
481,613		#N/A	#N/A	#N/A
474,063		#N/A	#N/A	#N/A
461,444		#N/A	#N/A	#N/A
383,730		#N/A	#N/A	#N/A
367,354		#N/A	#N/A	#N/A
344,109		#N/A	#N/A	#N/A
309,068		#N/A	#N/A	#N/A
300,441		#N/A	#N/A	#N/A
291,713		#N/A	#N/A	#N/A
229,611		#N/A	#N/A	#N/A
220,537		#N/A	#N/A	#N/A
219,772		#N/A	#N/A	#N/A
215,305		#N/A	#N/A	#N/A
189,496		#N/A	#N/A	#N/A
158,521		#N/A	#N/A	#N/A
156,284		#N/A	#N/A	#N/A
153,088		#N/A	#N/A	#N/A
117,995		#N/A	#N/A	#N/A
110,539		#N/A	#N/A	#N/A
109,890		#N/A	#N/A	#N/A
109,179		#N/A	#N/A	#N/A
108,862		#N/A	#N/A	#N/A
97,391		#N/A	#N/A	#N/A
97,241		#N/A	#N/A	#N/A

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CORPORATE - NON G7
CORPORATE - NON G7
CORPORATE - NON G7
CORPORATE - NON G7
CORPORATE - NON G7
CORPORATE - NON G7

EQUITY	COMMON STOCK	E1
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75,254	#N/A	#N/A	#N/A
127,889,317	#N/A	#N/A	#N/A
51,812,525	2.00%	125,331,531 YES	
47,343,961	2.00%	50,776,274 YES	
12,118,125	2.00%	46,397,082 YES	
10,191,213	2.00%	11,875,763 YES	
2,920,599	2.00%	9,987,389 YES	
2,049,397	2.00%	2,862,187 YES	
102,834	2.00%	2,008,409 YES	
		100,778 YES	
34,093,644	#N/A	#N/A	#N/A
11,084,075	5.00%	32,388,962 tying	
479,369	#N/A	#N/A	#N/A
425,000	#N/A	#N/A	#N/A
265,556	#N/A	#N/A	#N/A
85,853	#N/A	#N/A	#N/A
35,034	#N/A	#N/A	#N/A
144	#N/A	#N/A	#N/A
1	#N/A	#N/A	#N/A
501,568,487	#N/A	#N/A	#N/A
251,362,587	5.00%	476,490,063 YES	
101,986,556	5.00%	238,794,458 YES	
22,251,770	5.00%	96,887,228 YES	
20,603,491	5.00%	21,139,182 YES	
15,865,411	5.00%	19,573,316 YES	
		15,072,140 YES	
	#N/A	#N/A	#N/A
105,778	5.00%	100,489 tying	
473,449	5.00%	449,777 tying	
1,726,532	5.00%	1,640,205 tying	
24,222	5.00%	23,011 tying	
290,847	5.00%	276,305 tying	
61,635	5.00%	58,553 tying	
303,545	5.00%	288,368 tying	
234,014	5.00%	222,313 tying	
251,457	5.00%	238,884 tying	
8,745,850	5.00%	8,308,558 tying	
207,918	5.00%	197,522 tying	
56,828	5.00%	53,987 tying	
433,301	5.00%	411,636 tying	
499,834	5.00%	474,842 tying	
94,033	5.00%	89,331 tying	
1,327,941	5.00%	1,261,544 tying	
46,344	5.00%	44,027 tying	
18,274	5.00%	17,360 tying	
364,447	5.00%	346,225 tying	
193,038	5.00%	183,386 tying	
206,396	5.00%	196,076 tying	
371,331	5.00%	352,764 tying	
1,027,079	5.00%	975,725 tying	
2,346	5.00%	2,229 tying	
280,126	5.00%	266,120 tying	
1,514,724	5.00%	1,438,988 tying	

6,170	5.00%	5,862	tying
965,927	5.00%	917,631	tying
110,583	5.00%	105,054	tying
794	5.00%	754	tying
497,277	5.00%	472,413	tying
127,640	5.00%	121,258	tying
300,485	5.00%	285,461	tying
19,561	5.00%	18,583	tying
9,568	5.00%	9,090	tying
26,961	5.00%	25,613	tying
14,399	5.00%	13,679	tying
75,744	5.00%	71,957	tying
21,324	5.00%	20,258	tying
7,604	5.00%	7,224	tying
147,316	5.00%	139,950	tying
21,962	5.00%	20,864	tying
20,089	5.00%	19,085	tying
242,335	5.00%	230,218	tying
42,684	5.00%	40,550	tying
22,561	5.00%	21,433	tying
60,466	5.00%	57,443	tying
322,146	5.00%	306,039	tying
771	5.00%	732	tying
4,362	5.00%	4,144	tying
240,453	5.00%	228,430	tying
3,479	5.00%	3,305	tying
84,127	5.00%	79,921	tying
8,714	5.00%	8,278	tying
44	5.00%	42	tying
3,699	5.00%	3,514	tying
45,894	5.00%	43,599	tying
50,137	5.00%	47,630	tying
3,238	5.00%	3,076	tying
186,925	5.00%	177,579	tying
29,886	5.00%	28,392	tying
292	5.00%	277	tying
16,826	5.00%	15,985	tying
279,851	5.00%	265,858	tying
	#N/A	#N/A	#N/A
954,594	5.00%	906,864	tying
	#N/A	#N/A	#N/A
518,497	5.00%	492,572	tying
83,286	5.00%	79,122	tying
389,273	5.00%	369,809	tying
157,632	5.00%	149,750	tying
7,539	5.00%	7,162	tying
1,456,209	5.00%	1,383,399	tying
557,736	5.00%	529,849	tying
657,270	5.00%	624,407	tying
558,703	5.00%	530,768	tying
2,907,048	5.00%	2,761,696	tying
1,301,408	5.00%	1,236,338	tying
1,234,116	5.00%	1,172,410	tying
1,746,246	5.00%	1,658,934	tying

336,598	5.00%	319,768	tying
102,684	5.00%	97,550	tying
15,660	5.00%	14,877	tying
13,526	5.00%	12,850	tying
2,849,016	5.00%	2,706,565	tying
61,628	6.00%	57,930	tying
113,369	5.00%	107,701	tying
1,081,783	5.00%	1,027,694	tying
50,209	5.00%	47,699	tying
1,111	5.00%	1,055	tying
35,370	5.00%	33,602	tying
163,966	5.00%	155,768	tying
14,152	5.00%	13,444	tying
47,147	5.00%	44,790	tying
1,243,541	5.00%	1,181,364	tying
617,539	5.00%	586,662	tying
404,848	5.00%	384,606	tying
4,539	5.00%	4,312	tying
315,401	5.00%	299,631	tying
554,830	5.00%	527,089	tying
424,652	5.00%	403,419	tying
644,311	5.00%	612,095	tying
278,114	5.00%	264,708	tying
153,846	5.00%	146,154	tying
59,330	5.00%	56,364	tying
891,224	5.00%	846,663	tying
649,755	5.00%	617,267	tying
1,256,801	5.00%	1,193,961	tying
(600,127)	5.00%	(570,121)	tying
(22,342)	5.00%	(21,225)	tying
20,148	5.00%	19,141	tying
1,339,593	5.00%	1,272,613	tying
1,401,293	5.00%	1,331,228	tying
36,510	5.00%	34,685	tying
424,064	5.00%	402,861	tying
(7,742)	5.00%	(7,355)	tying
61,488	5.00%	58,414	tying
571,490	5.00%	542,916	tying
97,637	5.00%	92,755	tying
956,738	5.00%	908,901	tying
445,539	6.00%	418,807	tying
510,449	6.00%	479,822	tying
15,980	5.00%	15,181	tying
7,371,750	6.00%	6,929,445	tying
1,807	5.00%	1,717	tying
701,745	5.00%	666,658	tying
50,943	5.00%	48,396	tying
1,818,588	5.00%	1,727,659	tying
30,162	5.00%	28,654	tying
1,459	5.00%	1,386	tying
3,447,420	6.00%	3,240,575	tying
88,845	5.00%	84,403	tying
169	5.00%	161	tying
5,878,363	5.00%	5,584,445	tying

1,796	5.00%	1,706	tying
31,266	5.00%	29,703	tying
2,052,727	5.00%	1,950,091	tying
65,520	5.00%	62,244	tying
262,645	5.00%	249,513	tying
19,762	5.00%	18,774	tying
217,367	5.00%	206,499	tying
726,131	5.00%	689,824	tying
5,821,580	6.00%	5,472,285	tying
6,009,684	5.00%	5,709,200	tying
2,538,002	5.00%	2,411,102	tying
2,363,961	5.00%	2,245,763	tying
130,634	5.00%	124,102	tying
282,248	5.00%	268,136	tying
161,552	5.00%	153,474	tying
248,879	5.00%	236,435	tying
436,344	5.00%	414,527	tying
70,421	5.00%	66,900	tying
107,387	5.00%	102,018	tying
34,744	5.00%	33,007	tying
284,649	5.00%	270,417	tying
137,015	5.00%	130,164	tying
78,462	5.00%	74,539	tying
144,297	5.00%	137,082	tying
829	5.00%	788	tying
21,714	5.00%	20,628	tying
866,547	6.00%	814,554	tying
105	5.00%	100	tying
1,030,982	5.00%	979,433	tying
19,350	5.00%	18,383	tying
359,098	5.00%	341,143	tying
2,024,000	5.00%	1,922,800	tying
5,018	5.00%	4,767	tying
99,514	5.00%	94,538	tying
642,928	5.00%	610,782	tying
7,455	5.00%	7,082	tying
842	5.00%	800	tying
54,071	5.00%	51,367	tying
283,798	5.00%	269,608	tying
3,897,833	5.00%	3,702,941	tying
1,139,219	5.00%	1,082,258	tying
13,258	5.00%	12,595	tying
3,822,597	5.00%	3,631,467	tying
273,360	5.00%	259,692	tying
8,384	5.00%	7,965	tying
42,363	5.00%	40,245	tying
694,021	5.00%	659,320	tying
(791,511)	5.00%	(751,935)	tying
118,529	5.00%	112,603	tying
20,532,934	5.00%	19,506,287	tying
6,813	5.00%	6,472	tying
(18,602)	5.00%	(17,672)	tying
1,568,476	5.00%	1,490,052	tying
(1,448,869)	5.00%	(1,376,426)	tying

EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
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EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AAA	G1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
GOVERNMENTS	AAA	G7
EQUITY	COMMON STOCK	E1
EQUITY	ADR	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
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EQUITY	COMMON STOCK	E2
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EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
GOVERNMENTS	A	G1
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1

2,034,167	5.00%	1,932,459	tying
1,900,654	5.00%	1,805,621	tying
17,355	5.00%	16,487	tying
5,132,752	5.00%	4,876,114	tying
16,827	5.00%	15,986	tying
(2,394)	5.00%	(2,274)	tying
189,800	5.00%	180,310	tying
118,462	5.00%	112,539	tying
17,344	5.00%	16,477	tying
270,178	5.00%	256,669	tying
87,675	5.00%	83,291	tying
(156,944)	5.00%	(149,097)	tying
#N/A		#N/A	
184,726,500	5.00%	175,490,175	tying
169,942,062	5.00%	161,444,959	tying
111,748,824	5.00%	106,161,383	tying
60,886,250	5.00%	57,841,938	tying
27,358,447	5.00%	25,990,525	tying
24,148,459	5.00%	22,941,036	tying
16,148,318	2.00%	15,825,352	YES
16,478,124	5.00%	15,654,218	tying
14,578,674	5.00%	13,849,740	tying
14,432,011	5.00%	13,710,410	tying
11,331,863	5.00%	10,765,270	tying
9,265,828	1.50%	9,126,841	YES
7,681,183	5.00%	7,297,124	tying
6,840,804	6.00%	6,430,356	tying
6,158,821	5.00%	5,850,880	tying
5,428,595	5.00%	5,157,165	tying
5,421,324	5.00%	5,150,258	tying
5,334,185	5.00%	5,067,476	tying
4,841,439	5.00%	4,599,367	tying
4,835,144	5.00%	4,593,387	tying
4,743,808	5.00%	4,506,618	tying
4,530,416	5.00%	4,303,895	tying
4,445,859	5.00%	4,223,566	tying
4,409,393	5.00%	4,188,923	tying
4,278,783	5.00%	4,064,844	tying
4,266,884	5.00%	4,053,540	tying
4,153,942	5.00%	3,946,245	tying
3,895,461	5.00%	3,700,688	tying
3,815,038	5.00%	3,624,286	tying
3,727,632	5.00%	3,541,250	tying
3,417,430	5.00%	3,246,559	tying
3,240,505	5.00%	3,078,480	tying
3,199,576	5.00%	3,039,597	tying
2,845,314	2.00%	2,788,408	YES
2,781,851	5.00%	2,642,758	tying
2,628,164	6.00%	2,470,474	tying
2,582,764	5.00%	2,453,626	tying
2,435,872	5.00%	2,314,078	tying
2,122,767	5.00%	2,016,629	tying
2,043,440	5.00%	1,941,268	tying
2,032,830	5.00%	1,931,189	tying

EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AAA	G7
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
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EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2

1,891,067	5.00%	1,796,514	tying
1,789,145	5.00%	1,699,688	tying
1,730,571	5.00%	1,644,042	tying
1,716,082	5.00%	1,630,278	tying
1,708,290	5.00%	1,622,876	tying
1,600,269	1.50%	1,576,265	YES
1,528,359	5.00%	1,451,941	tying
1,468,877	5.00%	1,395,433	tying
1,435,801	5.00%	1,364,011	tying
1,421,243	5.00%	1,350,181	tying
1,410,015	5.00%	1,339,514	tying
1,378,481	5.00%	1,309,557	tying
1,344,069	5.00%	1,276,866	tying
1,325,820	6.00%	1,246,271	tying
1,269,453	5.00%	1,205,980	tying
1,229,609	5.00%	1,168,129	tying
1,202,130	5.00%	1,142,024	tying
1,132,438	5.00%	1,075,816	tying
1,097,315	5.00%	1,042,449	tying
1,097,031	5.00%	1,042,179	tying
1,019,966	5.00%	968,968	tying
1,009,062	5.00%	958,609	tying
995,249	5.00%	945,487	tying
976,398	5.00%	927,578	tying
934,724	5.00%	887,988	tying
928,506	5.00%	882,081	tying
927,352	5.00%	880,984	tying
845,197	5.00%	802,937	tying
810,243	5.00%	769,731	tying
790,894	5.00%	751,349	tying
770,681	5.00%	732,147	tying
749,494	5.00%	712,019	tying
705,117	5.00%	669,861	tying
664,091	5.00%	630,886	tying
651,392	5.00%	618,822	tying
646,175	5.00%	613,866	tying
642,278	5.00%	610,164	tying
636,275	5.00%	604,461	tying
636,265	5.00%	604,452	tying
618,124	5.00%	587,218	tying
534,105	5.00%	507,400	tying
527,486	5.00%	501,112	tying
495,844	5.00%	471,052	tying
493,478	5.00%	468,804	tying
461,489	5.00%	438,415	tying
460,402	5.00%	437,382	tying
426,995	5.00%	405,645	tying
423,597	5.00%	402,417	tying
398,885	5.00%	378,941	tying
374,124	5.00%	355,418	tying
368,414	5.00%	349,993	tying
309,138	5.00%	293,681	tying
304,460	5.00%	289,237	tying
285,928	5.00%	271,632	tying

278,284	5.00%	264,370	tying
276,921	5.00%	263,075	tying
260,428	5.00%	247,407	tying
245,132	5.00%	232,875	tying
240,884	5.00%	228,840	tying
226,410	5.00%	215,090	tying
221,112	5.00%	210,056	tying
207,130	5.00%	196,774	tying
188,818	5.00%	179,377	tying
186,010	5.00%	176,710	tying
176,632	5.00%	167,800	tying
175,665	5.00%	166,882	tying
166,736	5.00%	158,399	tying
161,420	5.00%	153,349	tying
160,920	5.00%	152,874	tying
160,809	5.00%	152,769	tying
158,630	5.00%	150,699	tying
156,794	5.00%	148,954	tying
150,410	5.00%	142,890	tying
150,379	5.00%	142,860	tying
147,800	5.00%	140,410	tying
145,319	5.00%	138,053	tying
143,906	5.00%	136,711	tying
143,004	5.00%	135,854	tying
131,889	5.00%	125,295	tying
128,215	5.00%	121,804	tying
127,503	5.00%	121,128	tying
126,386	5.00%	120,067	tying
121,734	5.00%	115,647	tying
119,783	5.00%	113,794	tying
115,797	5.00%	110,007	tying
114,899	5.00%	109,154	tying
114,051	5.00%	108,348	tying
105,191	5.00%	99,931	tying
100,550	5.00%	95,523	tying
99,317	5.00%	94,351	tying
99,058	5.00%	94,105	tying
97,013	5.00%	92,162	tying
95,556	5.00%	90,778	tying
95,394	5.00%	90,624	tying
93,506	5.00%	88,831	tying
92,862	5.00%	88,219	tying
91,327	5.00%	86,761	tying
89,254	5.00%	84,791	tying
85,449	5.00%	81,177	tying
79,064	5.00%	75,111	tying
78,655	5.00%	74,722	tying
78,327	5.00%	74,411	tying
77,346	5.00%	73,479	tying
76,457	5.00%	72,634	tying
75,511	5.00%	71,735	tying
74,345	5.00%	70,628	tying
73,900	5.00%	70,205	tying
72,974	5.00%	69,325	tying

69,883	5.00%	66,389	tying
69,278	5.00%	65,814	tying
69,244	5.00%	65,782	tying
68,208	5.00%	64,798	tying
67,133	5.00%	63,776	tying
67,039	5.00%	63,687	tying
65,552	5.00%	62,274	tying
65,107	5.00%	61,852	tying
64,572	5.00%	61,343	tying
62,304	5.00%	59,189	tying
61,420	5.00%	58,349	tying
61,201	5.00%	58,141	tying
60,157	5.00%	57,149	tying
59,994	5.00%	56,994	tying
58,030	5.00%	55,129	tying
58,015	5.00%	55,114	tying
57,517	5.00%	54,641	tying
55,681	5.00%	52,897	tying
53,941	5.00%	51,244	tying
52,160	5.00%	49,552	tying
51,020	5.00%	48,469	tying
50,468	5.00%	47,945	tying
49,930	5.00%	47,434	tying
49,137	5.00%	46,680	tying
48,777	5.00%	46,338	tying
48,436	5.00%	46,014	tying
44,639	5.00%	42,407	tying
43,223	5.00%	41,062	tying
41,992	5.00%	39,892	tying
41,749	5.00%	39,662	tying
40,887	5.00%	38,843	tying
40,646	5.00%	38,614	tying
39,992	5.00%	37,992	tying
39,860	5.00%	37,867	tying
39,118	5.00%	37,162	tying
37,797	5.00%	35,907	tying
37,314	5.00%	35,448	tying
37,164	5.00%	35,306	tying
37,097	5.00%	35,242	tying
37,064	5.00%	35,211	tying
36,304	5.00%	34,489	tying
36,269	5.00%	34,456	tying
35,434	5.00%	33,662	tying
33,473	5.00%	31,799	tying
31,643	5.00%	30,061	tying
31,603	5.00%	30,023	tying
29,680	5.00%	28,196	tying
29,502	5.00%	28,027	tying
28,844	5.00%	27,402	tying
28,230	5.00%	26,819	tying
28,116	5.00%	26,710	tying
27,985	5.00%	26,586	tying
26,700	5.00%	25,365	tying
25,010	5.00%	23,760	tying

24,620	5.00%	23,389	tying
23,387	5.00%	22,218	tying
23,350	5.00%	22,183	tying
23,103	5.00%	21,948	tying
22,966	5.00%	21,818	tying
22,642	5.00%	21,510	tying
22,349	5.00%	21,232	tying
21,974	5.00%	20,875	tying
20,962	5.00%	19,914	tying
20,659	5.00%	19,626	tying
20,452	5.00%	19,429	tying
20,211	5.00%	19,200	tying
19,255	5.00%	18,292	tying
17,416	5.00%	16,545	tying
17,334	5.00%	16,467	tying
17,189	5.00%	16,330	tying
16,704	5.00%	15,869	tying
16,539	5.00%	15,712	tying
16,332	5.00%	15,515	tying
16,237	5.00%	15,425	tying
16,075	5.00%	15,271	tying
16,045	5.00%	15,243	tying
15,596	5.00%	14,816	tying
15,498	5.00%	14,723	tying
15,327	5.00%	14,561	tying
15,091	5.00%	14,336	tying
15,046	5.00%	14,294	tying
14,890	5.00%	14,146	tying
14,819	5.00%	14,078	tying
14,809	5.00%	14,069	tying
14,759	5.00%	14,021	tying
14,622	5.00%	13,891	tying
13,807	5.00%	13,117	tying
13,793	5.00%	13,103	tying
13,785	5.00%	13,096	tying
13,547	5.00%	12,870	tying
12,985	5.00%	12,336	tying
12,758	5.00%	12,120	tying
12,632	5.00%	12,000	tying
12,382	5.00%	11,763	tying
12,088	5.00%	11,484	tying
12,075	5.00%	11,471	tying
12,050	5.00%	11,448	tying
11,749	5.00%	11,162	tying
11,698	5.00%	11,113	tying
11,346	5.00%	10,779	tying
11,170	5.00%	10,612	tying
10,998	5.00%	10,448	tying
10,588	5.00%	10,059	tying
10,547	5.00%	10,020	tying
10,352	5.00%	9,834	tying
9,810	5.00%	9,320	tying
9,583	5.00%	9,104	tying
9,337	5.00%	8,870	tying

9,056	5.00%	8,603	tying
8,653	5.00%	8,220	tying
8,614	5.00%	8,183	tying
8,190	5.00%	7,781	tying
8,071	5.00%	7,667	tying
8,005	5.00%	7,605	tying
7,919	5.00%	7,523	tying
7,854	5.00%	7,461	tying
7,631	5.00%	7,249	tying
7,523	5.00%	7,147	tying
7,456	5.00%	7,083	tying
7,329	5.00%	6,963	tying
7,011	5.00%	6,660	tying
6,854	5.00%	6,511	tying
6,672	5.00%	6,338	tying
6,578	5.00%	6,249	tying
6,492	5.00%	6,167	tying
6,242	5.00%	5,930	tying
6,123	5.00%	5,817	tying
6,109	5.00%	5,804	tying
6,099	5.00%	5,794	tying
6,016	5.00%	5,715	tying
5,967	5.00%	5,669	tying
5,963	5.00%	5,665	tying
5,949	5.00%	5,652	tying
5,915	5.00%	5,619	tying
5,883	5.00%	5,589	tying
5,849	5.00%	5,557	tying
5,806	5.00%	5,516	tying
5,799	5.00%	5,509	tying
5,650	5.00%	5,368	tying
5,581	5.00%	5,302	tying
5,500	5.00%	5,225	tying
5,347	5.00%	5,080	tying
5,181	5.00%	4,922	tying
5,174	5.00%	4,915	tying
4,789	5.00%	4,550	tying
4,758	5.00%	4,520	tying
4,663	5.00%	4,430	tying
4,620	5.00%	4,389	tying
4,600	5.00%	4,370	tying
4,596	5.00%	4,366	tying
4,586	5.00%	4,357	tying
4,493	5.00%	4,268	tying
4,473	5.00%	4,249	tying
4,388	5.00%	4,169	tying
4,172	5.00%	3,963	tying
4,155	5.00%	3,947	tying
4,112	5.00%	3,906	tying
4,043	5.00%	3,841	tying
4,037	5.00%	3,835	tying
3,915	5.00%	3,719	tying
3,834	5.00%	3,642	tying
3,827	5.00%	3,636	tying

3,799	5.00%	3,609	tying
3,793	5.00%	3,603	tying
3,779	5.00%	3,590	tying
3,745	5.00%	3,558	tying
3,710	5.00%	3,525	tying
3,598	5.00%	3,418	tying
3,588	5.00%	3,409	tying
3,561	5.00%	3,383	tying
3,557	5.00%	3,379	tying
3,525	5.00%	3,349	tying
3,420	5.00%	3,249	tying
3,384	5.00%	3,215	tying
3,378	5.00%	3,209	tying
3,310	5.00%	3,145	tying
3,209	5.00%	3,049	tying
3,128	5.00%	2,972	tying
3,110	5.00%	2,955	tying
3,036	5.00%	2,884	tying
2,986	5.00%	2,837	tying
2,879	5.00%	2,735	tying
2,877	5.00%	2,733	tying
2,767	5.00%	2,629	tying
2,722	5.00%	2,586	tying
2,705	5.00%	2,570	tying
2,669	5.00%	2,536	tying
2,635	5.00%	2,503	tying
2,630	5.00%	2,499	tying
2,589	5.00%	2,460	tying
2,552	5.00%	2,424	tying
2,472	5.00%	2,348	tying
2,416	5.00%	2,295	tying
2,396	5.00%	2,276	tying
2,334	5.00%	2,217	tying
2,330	5.00%	2,214	tying
2,293	5.00%	2,178	tying
2,218	5.00%	2,107	tying
2,215	5.00%	2,104	tying
2,214	5.00%	2,103	tying
2,204	5.00%	2,094	tying
2,200	5.00%	2,090	tying
2,151	5.00%	2,043	tying
2,095	5.00%	1,990	tying
2,046	5.00%	1,944	tying
1,962	5.00%	1,864	tying
1,919	5.00%	1,823	tying
1,895	5.00%	1,800	tying
1,831	5.00%	1,739	tying
1,821	5.00%	1,730	tying
1,787	5.00%	1,698	tying
1,707	5.00%	1,622	tying
1,688	5.00%	1,604	tying
1,675	5.00%	1,591	tying
1,575	5.00%	1,496	tying
1,561	5.00%	1,483	tying

[illegible]

1,538	5.00%	1,461	tying
1,383	5.00%	1,314	tying
1,167	5.00%	1,109	tying
1,146	5.00%	1,089	tying
1,127	5.00%	1,071	tying
1,102	5.00%	1,047	tying
1,096	5.00%	1,041	tying
1,049	5.00%	997	tying
1,046	5.00%	994	tying
1,031	5.00%	979	tying
1,029	5.00%	978	tying
990	5.00%	941	tying
933	5.00%	886	tying
911	5.00%	865	tying
865	5.00%	822	tying
865	5.00%	822	tying
836	5.00%	794	tying
810	5.00%	770	tying
783	5.00%	744	tying
777	5.00%	738	tying
755	5.00%	717	tying
755	5.00%	717	tying
739	5.00%	707	tying
623	5.00%	592	tying
593	5.00%	563	tying
555	5.00%	527	tying
536	5.00%	509	tying
518	5.00%	492	tying
514	6.00%	483	tying
504	5.00%	479	tying
505	6.00%	475	tying
487	5.00%	463	tying
478	5.00%	454	tying
463	5.00%	440	tying
455	5.00%	432	tying
445	5.00%	423	tying
443	5.00%	421	tying
398	5.00%	378	tying
395	5.00%	375	tying
394	5.00%	374	tying
379	5.00%	360	tying
364	5.00%	346	tying
357	5.00%	339	tying
354	5.00%	336	tying
350	5.00%	333	tying
347	5.00%	330	tying
325	5.00%	309	tying
310	5.00%	295	tying
296	5.00%	281	tying
294	5.00%	279	tying
282	5.00%	268	tying
267	5.00%	254	tying
247	5.00%	235	tying
224	5.00%	213	tying

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
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EQUITY	ADR	E2
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EQUITY	COMMON STOCK	E2
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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
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A2	EUROPE - NON G7

219	5.00%	208	tying
216	5.00%	205	tying
208	5.00%	198	tying
189	5.00%	180	tying
184	5.00%	175	tying
179	5.00%	170	tying
169	5.00%	161	tying
167	5.00%	159	tying
159	5.00%	151	tying
159	5.00%	151	tying
157	5.00%	149	tying
152	5.00%	144	tying
135	5.00%	128	tying
134	5.00%	127	tying
133	5.00%	126	tying
130	5.00%	124	tying
116	6.00%	109	tying
116	6.00%	109	tying
106	5.00%	101	tying
77	5.00%	73	tying
74	6.00%	70	tying
73	5.00%	69	tying
66	5.00%	63	tying
56	5.00%	53	tying
33	5.00%	31	tying
20	5.00%	19	tying
18	5.00%	17	tying
17	5.00%	16	tying
13	5.00%	12	tying
11	5.00%	10	tying
#N/A		#N/A	
743,555	2.00%	728,684	YES
593,360	1.50%	584,460	YES
4,589,863	1.50%	4,521,015	YES
7,899,259	2.00%	7,741,274	YES
803,666	1.50%	791,611	YES
37,493	1.50%	36,931	YES
1,136,861	2.00%	1,114,124	YES
1,059,784	1.50%	1,043,887	YES
4,524,878	1.50%	4,457,005	YES
762,002	2.00%	746,762	YES
628,052	1.50%	618,631	YES
682,882	1.50%	672,639	YES
143,185	1.50%	141,037	YES
9,126	1.50%	8,989	YES
503,610	1.50%	496,056	YES
1,219,206	1.50%	1,200,918	YES
746,664	1.50%	735,464	YES
121,947	1.50%	120,118	YES
20,439,760	1.50%	20,133,164	YES
1,196,951	2.00%	1,173,012	YES
621,342	2.00%	608,915	YES
911,151	2.00%	892,928	YES
1,293,460	2.00%	1,267,591	YES
#N/A		#N/A	

[illegible]

1,154,659	2.00%	1,131,566	YES
37,251	1.50%	36,692	YES
947,715	2.00%	928,761	YES
596,017	2.00%	584,097	YES
564,945	1.50%	556,471	YES
969,432	1.50%	954,891	YES
144,065	2.00%	141,184	YES
778,022	1.50%	766,352	YES
1,666,600	5.00%	1,583,270	YES
554,761	2.00%	543,666	YES
100,092	2.00%	98,090	YES
637,316	1.50%	627,756	YES
1,262,761	1.50%	1,243,820	YES
1,660,000	5.00%	1,577,000	NO
49,025	1.50%	48,290	YES
60,157	1.50%	59,255	YES
74,695	1.50%	73,575	YES
1	2.00%	1	YES
288,676	2.00%	282,902	YES
22,521,567	5.00%	21,395,489	YES
1,809,401	1.50%	1,782,260	YES
36,362,275	5.00%	34,544,161	YES
435,652	1.50%	429,117	YES
1,245,080	1.50%	1,226,404	YES
4,926,959	1.50%	4,853,055	YES
7,295,494	1.50%	7,186,062	YES
13,701,885	1.50%	13,496,357	YES
3,531,831	1.50%	3,478,854	YES
2,868,294	2.00%	2,810,928	YES
737,172	1.50%	726,114	YES
290,750	1.50%	286,389	YES
88,642	1.50%	87,312	YES
10,036,050	1.50%	9,885,509	YES
1,306,927	1.50%	1,287,323	YES
5,417,491	1.50%	5,336,229	YES
19,281,454	1.50%	18,992,232	YES
551,174	1.50%	542,906	YES
1,208,497	1.50%	1,190,370	YES
922,060	1.50%	908,229	YES
1,095,469	1.50%	1,079,037	YES
2,539,752	1.50%	2,501,656	YES
1,062,886	1.50%	1,046,943	YES
315,886	1.50%	311,148	YES
19,609,735	1.50%	19,315,589	YES
270,161	1.50%	266,109	YES
3,013,090	1.50%	2,967,894	YES
958,755	1.50%	944,374	YES
215,556	1.50%	212,323	YES
1,416,626	1.50%	1,395,377	YES
5,593,869	1.50%	5,509,961	YES
9,089,771	1.50%	8,953,424	YES
121,312	1.50%	119,492	YES
322,990	1.50%	318,145	YES
14,826,428	2.00%	14,529,899	YES

GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	NULL
AGENCY	COUPON	G1
GOVERNMENTS	AAA	G1
GOVERNMENTS	AAA	C2
CORPORATE	BBB	C1
CORPORATE	A	C1
CORPORATE - NON G7	BBB-	C1
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	C1
GOVERNMENTS	A	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	A	C2
GOVERNMENTS	AA	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	AAMJ	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
CONVERTIBLES	BBB+	C1
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	A	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	G7 - NON US	NULL
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	A	G7
GOVERNMENTS	AMJ	G7
GOVERNMENTS	A	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	AAMJ	G7
GOVERNMENTS	A	G7
GOVERNMENTS	AMJ	G7
GOVERNMENTS	AAMJ	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	A	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	A	G7
GOVERNMENTS	AMJ	G7
GOVERNMENTS	A	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	OTHMJ	G7
GOVERNMENTS	OTHMJ	G7
GOVERNMENTS	AAMJ	G7
GOVERNMENTS	NULL	G7

204,892	1.50%	201,819	YES
966,753	2.00%	947,418	YES
1,219,476	1.50%	1,201,184	YES
2,596,135	2.00%	2,544,212	YES
1,313,049	2.00%	1,286,788	YES
695,094	5.00%	660,339	YES
12,204	5.00%	11,594	YES
4,157	5.00%	3,949	YES
931,810	2.00%	913,174	YES
1,292,964	1.50%	1,273,570	YES
20,267,804	1.50%	19,963,787	YES
1,000,747	1.50%	985,736	YES
679,196	2.00%	665,612	YES
2,434,504	1.50%	2,397,986	YES
314,480	1.50%	309,763	YES
473,553	2.00%	464,082	YES
357,259	1.50%	351,900	YES
787,090	1.50%	775,284	YES
2,573,864	1.50%	2,535,256	YES
8,226,118	1.50%	8,102,726	YES
180,876	1.50%	178,163	YES
112,616	1.50%	110,927	YES
536,345	1.50%	528,300	YES
686,438	1.50%	676,141	YES
3,494,359	6.00%	3,284,697	YES
1,373,980	1.50%	1,353,370	YES
684,943	1.50%	674,669	YES
70,798	1.50%	69,736	YES
4,473,791	1.50%	4,406,684	YES
223,759	1.50%	220,403	YES
554,874	1.50%	546,551	YES
405,627	2.00%	397,514	YES
159,121	1.50%	156,734	YES
3,246,229	1.50%	3,197,536	YES
151,442,951	1.50%	149,171,307	YES
62,923	1.50%	61,979	YES
1,501,867	1.50%	1,479,339	YES
791,683	1.50%	779,808	YES
2,340,336	1.50%	2,305,231	YES
177,318	1.50%	174,658	YES
1,040,541	1.50%	1,024,933	YES
2,356,424	1.50%	2,321,078	YES
8,202,245	1.50%	8,079,211	YES
430,851	1.50%	424,388	YES
361,448	1.50%	356,026	YES
1,193,589	1.50%	1,175,685	YES
90,581	1.50%	89,222	YES
280,807	1.50%	276,595	YES
623,649	1.50%	614,294	YES
1,172,673	1.50%	1,155,083	YES
715,923	2.00%	701,605	YES
279,804	2.00%	274,208	YES
344,519	1.50%	339,351	YES
709,251	1.50%	698,612	YES

GOVERNMENTS	NULL	G7
GOVERNMENTS	A	C1
GOVERNMENTS	A	G1
GOVERNMENTS	A	G7
GOVERNMENTS	A	G1
GOVERNMENTS	NULL	G7
GOVERNMENTS	A	C1
GOVERNMENTS	A	C1
GOVERNMENTS	A	G1
GOVERNMENTS	A	C1
ASSET BACKS	AAA	C1
GOVERNMENTS	A	C1
GOVERNMENTS	A	G7
CORPORATE	BBB	C1
GOVERNMENTS	A	G1
SOVEREIGNS - EUROBONDS	BBB-	G2
SOVEREIGNS - EUROBONDS	BBB-	G2
CORPORATE	BBB	C1
CORPORATE	BBB-MJ	C1
CORPORATE - NON G7	A	C1
GOVERNMENTS	AAAMJ	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	G1
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AAAMJ	EUROPE - NON G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	A	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AMJ	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AAA	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7
CORPORATE - NON G7	BBB+MJ	C1
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	A	G7
GOVERNMENTS	AAA	G1
GOVERNMENTS	AAA	G1
GOVERNMENTS	A	G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AAA	G1
GOVERNMENTS	AAA	G1
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	NULL	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	NULL
GOVERNMENTS	AA	EUROPE - NON G7

1,807,222		1.50%	1,780,114	YES	
85,036		2.00%	83,335	YES	
4,546,812		2.00%	4,455,876	YES	
376,578		1.50%	370,929	YES	
332,630		2.00%	325,977	YES	
1,434,991		1.50%	1,413,466	YES	
2,705,849		2.00%	2,651,732	YES	
64,716		2.00%	63,422	YES	
2,519,284		2.00%	2,468,898	YES	
63,051		2.00%	61,790	YES	
21,306,351		5.00%	20,241,033	YES	
90,789		2.00%	88,973	YES	
220,637		1.50%	217,327	YES	
29,101		5.00%	27,646	YES	
8,712		2.00%	8,538	YES	
8,776,344	#N/A		#N/A		#N/A
5,529,323	#N/A		#N/A		#N/A
2,200,000		5.00%	2,090,000	YES	
-		5.00%	-	YES	
5,236,288		5.00%	4,974,474	YES	
1,066,211		1.50%	1,050,218	YES	
289,529		1.50%	285,186	YES	
1,632,395		2.00%	1,599,747	YES	
1,400,188		2.00%	1,372,184	YES	
195,502		2.00%	191,592	YES	
4,561,706		2.00%	4,470,472	YES	
447,609		1.50%	440,895	YES	
209,562		1.50%	206,419	YES	
14,741,038		1.50%	14,519,922	YES	
1,497,093		1.50%	1,474,637	YES	
10,232,105		1.50%	10,078,623	YES	
2,977,816		2.00%	2,918,260	YES	
1,230,622		1.50%	1,212,163	YES	
258,390		1.50%	254,514	YES	
892,169		2.00%	874,326	YES	
744,183		2.00%	729,299	YES	
338,048		2.00%	331,287	YES	
288,256		2.00%	282,491	YES	
12,621,851		2.00%	12,369,414	YES	
-		5.00%	-	YES	
944,180		2.00%	925,296	YES	
304,153		1.50%	299,591	YES	
12,210,160		2.00%	11,965,957	YES	
10,924,499		2.00%	10,706,009	YES	
399,603		1.50%	393,609	YES	
24,991		2.00%	24,491	YES	
87		2.00%	85	YES	
343,940		2.00%	337,061	YES	
614,723		2.00%	602,429	YES	
	#N/A		#N/A		#N/A
1,229,239		1.50%	1,210,800	YES	
1,166,298		2.00%	1,142,972	YES	
1,273,225		2.00%	1,247,761	YES	
1,215,654		2.00%	1,191,341	YES	

GOVERNMENTS	AA	NULL
GOVERNMENTS	AA	NULL
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	NULL
GOVERNMENTS	AAA	NULL
GOVERNMENTS	AAA	NULL
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	NULL
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	NULL
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	NULL
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	AA-	NULL
GOVERNMENTS	AA-	NULL
GOVERNMENTS	AA-	NULL
GOVERNMENTS	AA-	NULL
GOVERNMENTS	AA-	NULL
GOVERNMENTS	AA-	NULL
GOVERNMENTS	AA-	G7
GOVERNMENTS	AA-	NULL
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	NULL
GOVERNMENTS	AA	NULL
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7

999,207	2.00%	979,223	YES
1,279,252	2.00%	1,253,667	YES
624,479	2.00%	611,989	YES
217,153	2.00%	212,810	YES
744,200	2.00%	729,316	YES
34,896,566	1.50%	34,373,118	YES
17,538,139	2.00%	17,187,376	YES
926,373	2.00%	907,846	YES
12,847,039	2.00%	12,590,098	YES
110,791	2.00%	108,575	YES
746,955	2.00%	732,016	YES
1,099,173	2.00%	1,077,190	YES
13,204,949	2.00%	12,940,850	YES
11,453,706	2.00%	11,224,632	YES
570,386	2.00%	558,978	YES
847,512	2.00%	830,562	YES
810,482	2.00%	794,272	YES
929,868	2.00%	911,271	YES
647,314	2.00%	634,368	YES
490,521	2.00%	480,711	YES
7,226,780	2.00%	7,082,244	YES
2,166,611	2.00%	2,123,279	YES
432,622	1.50%	426,133	YES
431,832	1.50%	425,355	YES
679,493	1.50%	669,301	YES
4,023,058	1.50%	3,962,712	YES
286,917	1.50%	282,613	YES
484,778	1.50%	477,506	YES
7,505,993	1.50%	7,393,403	YES
404,516	1.50%	398,448	YES
418,730	1.50%	412,449	YES
284,237	1.50%	279,973	YES
845,396	1.50%	832,715	YES
380,700	1.50%	374,990	YES
3,821,365	1.50%	3,764,045	YES
455,002	2.00%	445,902	YES
778,426	2.00%	762,857	YES
650,812	2.00%	637,796	YES
350,579	2.00%	343,567	YES
853,910	2.00%	836,832	YES
55,345	2.00%	54,238	YES
1,080,164	2.00%	1,058,561	YES
532,938	2.00%	522,279	YES
1,333,095	2.00%	1,306,433	YES
418,241	2.00%	409,876	YES
786,476	2.00%	770,746	YES
923,007	2.00%	904,547	YES
367,009	2.00%	359,669	YES
323,684	2.00%	317,210	YES
1,343,408	2.00%	1,316,540	YES
381,709	1.50%	375,983	YES
1,345,210	2.00%	1,318,306	YES
68,403	2.00%	67,035	YES
#N/A		#N/A	#N/A

[illegible]

3,016	5.00%	2,865	tying
390,258	5.00%	370,745	tying
818,164	5.00%	777,256	tying
362,094	5.00%	343,989	tying
153,740	5.00%	146,053	tying
257,209	5.00%	244,349	tying
10,630	5.00%	10,099	tying
44,568	5.00%	42,340	tying
676,033	5.00%	642,231	tying
12,577	5.00%	11,948	tying
192,331	5.00%	182,714	tying
5,706,131	5.00%	5,420,824	tying
225,474	5.00%	214,200	tying
396,963	5.00%	377,115	tying
3,877	5.00%	3,683	tying
198,672	5.00%	188,738	tying
958,079	5.00%	910,175	tying
56,340	5.00%	53,523	tying
286,755	5.00%	272,417	tying
104,371	5.00%	99,152	tying
575,019	5.00%	546,268	tying
331,679	5.00%	315,095	tying
196,746	5.00%	186,909	tying
42,411	5.00%	40,290	tying
162,544	5.00%	154,417	tying
5,849	5.00%	5,557	tying
571,674	5.00%	543,090	tying
217,668	5.00%	206,785	tying
252,512	5.00%	239,886	tying
159,671	5.00%	151,687	tying
56,338	5.00%	53,521	tying
556,441	5.00%	528,619	tying
107,251	5.00%	101,888	tying
5,459	5.00%	5,186	tying
784,346	5.00%	745,129	tying
28,796	5.00%	27,356	tying
299,011	5.00%	284,060	tying
353,687	5.00%	336,003	tying
153,740	5.00%	146,053	tying
31,808	5.00%	30,218	tying
130,097	5.00%	123,592	tying
185,535	5.00%	176,258	tying
310,327	5.00%	294,811	tying
43,325	5.00%	41,159	tying
1,570,679	5.00%	1,492,145	tying
56,405	5.00%	53,585	tying
29,779	5.00%	28,290	tying
771,488	5.00%	732,914	tying
650,207	5.00%	617,697	tying
45,229	5.00%	42,968	tying
171,582	5.00%	163,003	tying
83,014	5.00%	78,863	tying
1,272,415	5.00%	1,208,794	tying
180,090	5.00%	171,086	tying

[illegible]

4,272,586	5.00%	4,058,957	tying
236,178	5.00%	224,369	tying
155,148	5.00%	147,391	tying
94,366	5.00%	89,648	tying
132,064	5.00%	125,461	tying
479,359	5.00%	455,391	tying
1,085,180	5.00%	1,030,921	tying
359,280	5.00%	341,316	tying
136,154	5.00%	129,346	tying
389,781	5.00%	370,292	tying
183,332	5.00%	174,165	tying
131,261	5.00%	124,698	tying
403,203	5.00%	383,043	tying
1,159,471	5.00%	1,101,497	tying
55,756	5.00%	52,968	tying
1,699	5.00%	1,614	tying
159,834	5.00%	151,842	tying
3,716	5.00%	3,530	tying
276,683	5.00%	262,849	tying
202,675	5.00%	192,541	tying
244,172	5.00%	231,963	tying
486,800	5.00%	462,460	tying
1,137	5.00%	1,080	tying
90,609	5.00%	86,079	tying
452,858	5.00%	430,215	tying
246,789	5.00%	234,450	tying
2,053,661	5.00%	1,950,978	tying
464,399	5.00%	441,179	tying
173,792	5.00%	165,102	tying
30,991	5.00%	29,441	tying
167,483	5.00%	159,109	tying
1,753,229	5.00%	1,665,568	tying
522,980	5.00%	496,831	tying
141,568	5.00%	134,490	tying
9,357,522	5.00%	8,889,646	tying
29,938	5.00%	28,441	tying
16	5.00%	15	tying
1,903,337	5.00%	1,808,170	tying
634	5.00%	602	tying
781,152	5.00%	742,094	tying
8,999	5.00%	8,549	tying
615,508	5.00%	584,733	tying
2,057,944	5.00%	1,955,047	tying
132,672	5.00%	126,038	tying
220,820	6.00%	207,571	tying
262,437	5.00%	249,315	tying
398,418	5.00%	378,497	tying
205,302	5.00%	195,037	tying
294,118	5.00%	279,412	tying
241,336	5.00%	229,269	tying
361,765	5.00%	343,677	tying
400,926	5.00%	380,880	tying
399,550	5.00%	379,573	tying
1,927,837	5.00%	1,831,445	tying

[illegible]

22,134	5.00%	21,027	tying
24,555	5.00%	23,327	tying
134,010	5.00%	127,310	tying
17,484	5.00%	16,610	tying
85,047	5.00%	80,795	tying
27,926,977	5.00%	26,530,628	YES
805,085	5.00%	764,831	tying
158,840	5.00%	150,898	tying
231,379	5.00%	219,810	tying
615,780	5.00%	584,991	YES
43,097	5.00%	40,942	tying
246,437	5.00%	234,115	tying
786,099	5.00%	746,794	tying
205,625	5.00%	195,344	tying
3,758	5.00%	3,570	tying
39,083	5.00%	37,129	tying
71,950	5.00%	68,353	tying
703,232	5.00%	668,070	tying
1,624,642	5.00%	1,543,410	tying
402,773	5.00%	382,634	tying
876,001	5.00%	832,201	tying
2,092,162	5.00%	1,987,554	tying
473,382	5.00%	449,713	tying
114,321	5.00%	108,605	tying
45,055	5.00%	42,802	tying
341,131	5.00%	324,074	tying
208,916	5.00%	198,470	tying
57,835	5.00%	54,943	tying
155,325	5.00%	147,559	tying
237,797	5.00%	225,907	tying
167,024	5.00%	158,673	tying
224,865	5.00%	213,622	tying
78,097	5.00%	74,192	tying
48,803	5.00%	46,363	tying
1,069,458	5.00%	1,015,985	tying
25,547	5.00%	24,270	tying
313,979	5.00%	298,280	tying
235,937	5.00%	224,140	YES
237,447	5.00%	225,575	tying
418,197	5.00%	397,287	YES
121,866	5.00%	115,773	tying
85,748	5.00%	81,461	tying
341,457	5.00%	324,384	tying
84,236	5.00%	80,024	tying
75,360	5.00%	71,592	tying
379,250	5.00%	360,288	tying
857,319	5.00%	814,453	tying
1,670,813	5.00%	1,587,272	tying
104,246	5.00%	99,034	tying
26,723	5.00%	25,387	tying
288,964	5.00%	274,516	tying
1,028,137	5.00%	976,730	tying
157,240	5.00%	149,378	tying
558,974	5.00%	531,025	tying

[illegible]

111,301	5.00%	105,736	YES
146,967	5.00%	139,619	tying
228,838	5.00%	217,396	tying
252,699	5.00%	240,064	YES
260,587	5.00%	247,558	tying
4,399	5.00%	4,179	tying
475,725	5.00%	451,939	tying
4,340,048	5.00%	4,123,046	tying
283,283	5.00%	269,119	tying
53,026	5.00%	50,375	tying
51,715	5.00%	49,129	tying
508,919	5.00%	483,473	tying
101,950	5.00%	96,853	tying
140,530	5.00%	133,504	tying
506,511	5.00%	481,185	tying
5,832,393	5.00%	5,540,773	tying
387,807	5.00%	368,417	tying
1,107,464	5.00%	1,052,091	tying
265,434	5.00%	252,162	tying
1,621	5.00%	1,540	tying
76,390	5.00%	72,571	tying
166,311	5.00%	157,995	tying
367,705	5.00%	349,320	tying
42,609	5.00%	40,479	tying
1,104	5.00%	1,049	tying
81,868	5.00%	77,775	tying
295,615	5.00%	280,834	tying
219,957	5.00%	208,959	YES
138,632	5.00%	131,700	tying
2,014,538	5.00%	1,913,811	tying
484,471	5.00%	460,247	tying
96,691	5.00%	91,856	tying
498,058	5.00%	473,155	tying
15,065	5.00%	14,312	tying
1,634,487	5.00%	1,552,763	tying
144,737	5.00%	137,500	tying
2,061,894	5.00%	1,958,799	tying
860,674	5.00%	817,640	tying
117,047	5.00%	111,195	tying
536,177	5.00%	509,368	tying
17,125,075	5.00%	16,268,821	tying
29,027	5.00%	27,576	tying
295,351	5.00%	280,583	tying
1,380,167	5.00%	1,311,159	YES
281,209	5.00%	267,149	tying
574	5.00%	545	tying
3,266,355	5.00%	3,103,037	tying
8,165	5.00%	7,757	tying
161,526	5.00%	153,450	tying
240,011	5.00%	228,010	tying
2,122,192	5.00%	2,016,082	tying
98,985	5.00%	94,036	tying
240,151	5.00%	228,143	tying
29,271	5.00%	27,807	tying

[illegible]

185,689	5.00%	176,405	tying
322,969	5.00%	306,821	tying
268,207	5.00%	254,797	tying
166,778	5.00%	158,439	tying
348,728	5.00%	331,292	tying
160,531	5.00%	152,504	tying
1,648,174	5.00%	1,565,765	tying
21,220	5.00%	20,159	tying
226,461	5.00%	215,138	tying
127,802	5.00%	121,412	tying
14,478	5.00%	13,754	tying
332,488	5.00%	315,864	tying
63,344	5.00%	60,177	tying
19,317	5.00%	18,351	tying
138,780	5.00%	131,841	tying
3	5.00%	3	YES
16,742	5.00%	15,905	tying
33,370	5.00%	31,702	tying
1,705	5.00%	1,620	tying
805,602	5.00%	765,322	tying
6,960	5.00%	6,612	tying
3,606,231	5.00%	3,425,919	tying
385,976	5.00%	366,677	tying
60,417	5.00%	57,396	tying
687,666	5.00%	653,283	tying
749,910	5.00%	712,415	tying
3,348,425	5.00%	3,181,004	YES
3,032,504	5.00%	2,880,879	YES
509,905	5.00%	484,410	tying
3,472,039	5.00%	3,298,437	tying
2,811,612	5.00%	2,671,031	YES
303,656	5.00%	288,473	YES
235,898	5.00%	224,103	tying
1,740	5.00%	1,653	tying
91,954	5.00%	87,356	tying
366,843	5.00%	348,501	tying
79,945	5.00%	75,948	tying
147,690	5.00%	140,306	tying
141,938	5.00%	134,841	YES
49,130	5.00%	46,674	tying
1,842	5.00%	1,750	tying
384,524	5.00%	365,298	YES
2,843,395	5.00%	2,701,225	YES
5,159,169	5.00%	4,901,211	YES
307,483	5.00%	292,109	tying
2,781,731	5.00%	2,642,644	tying
949,886	5.00%	902,392	tying
181,720	5.00%	172,634	YES
1,404,306	5.00%	1,334,091	YES
247,087	5.00%	234,733	YES
90,209	5.00%	85,699	YES
1,072,494	5.00%	1,018,869	YES
173,737	5.00%	165,050	tying
186,085	5.00%	176,781	YES

[illegible]

187,159	5.00%	177,801	tying
408,013	5.00%	387,612	tying
125,583	5.00%	119,304	tying
50,179	5.00%	47,670	YES
5,550	5.00%	5,273	tying
296,743	5.00%	281,906	tying
10,162	5.00%	9,654	tying
132,424	5.00%	125,803	tying
22,511	5.00%	21,385	tying
187	5.00%	178	tying
29,583	5.00%	28,104	tying
1,225	5.00%	1,164	tying
3,436	5.00%	3,264	tying
14,058	5.00%	13,355	tying
22,247	5.00%	21,135	tying
167,062	5.00%	158,709	tying
17,193	5.00%	16,333	tying
1,002	5.00%	952	tying
183,044	5.00%	173,892	tying
402,508	5.00%	382,383	tying
541,726	5.00%	514,640	tying
62,759	5.00%	59,621	tying
361,724	5.00%	343,638	tying
4,663	5.00%	4,430	tying
312,701	5.00%	297,066	tying
248,251	5.00%	235,838	tying
12,398,994	5.00%	11,779,044	YES
540,854	5.00%	513,811	YES
3,160,423	5.00%	3,002,402	YES
10	5.00%	10	tying
15	6.00%	14	tying
3,724,602	5.00%	3,538,372	YES
3,276,179	5.00%	3,112,370	tying
2,369,077	5.00%	2,250,623	tying
3,559,173	5.00%	3,381,214	YES
595,376	5.00%	565,607	YES
4,426	5.00%	4,205	tying
1,327,861	5.00%	1,261,468	tying
32,698	5.00%	31,063	tying
73,699	5.00%	70,014	tying
439,971	5.00%	417,972	tying
432,449	5.00%	410,827	YES
570,504	5.00%	541,979	tying
1,679,753	5.00%	1,595,765	YES
109,000	5.00%	103,550	YES
143,114	5.00%	135,958	YES
344,983	5.00%	327,734	tying
293,442	5.00%	278,770	YES
68,710	5.00%	65,275	tying
118,584	5.00%	112,655	YES
48,351	5.00%	45,933	YES
747,743	5.00%	710,356	tying
293,457	5.00%	278,784	tying
2,189,462	5.00%	2,079,989	YES

[illegible]

139,534	5.00%	132,557	tying
3,319,912	5.00%	3,153,916	tying
1,721,656	5.00%	1,635,573	YES
(52,358)	6.00%	(49,217)	tying
1,079,514	5.00%	1,025,538	YES
3,403,050	5.00%	3,232,898	YES
480,758	5.00%	456,720	YES
623,374	5.00%	592,205	YES
573,636	5.00%	544,954	YES
13,275,606	5.00%	12,611,826	YES
100,474	5.00%	95,450	YES
442,805	5.00%	420,665	YES
406,510	5.00%	386,185	YES
151,244	5.00%	143,682	YES
324,312	5.00%	308,096	YES
21,605	5.00%	20,525	YES
648,483	5.00%	616,059	YES
64,373	5.00%	61,154	tying
90,230	5.00%	85,719	YES
199,455	5.00%	189,482	YES
377,495	5.00%	358,620	tying
48,011	5.00%	45,610	tying
125,409	5.00%	119,139	tying
223,641	5.00%	212,459	YES
540,790	5.00%	513,751	YES
140,532	5.00%	133,505	YES
77,292	5.00%	73,427	YES
12,864,917	5.00%	12,221,671	tying
1,194,790	5.00%	1,135,051	YES
612,679	5.00%	582,045	tying
604,341	5.00%	574,124	tying
1,139,582	5.00%	1,082,603	YES
390,865	5.00%	371,322	YES
15,102,107	5.00%	14,347,002	YES
716,501	5.00%	680,676	tying
414,477	5.00%	393,753	tying
59,016	5.00%	56,065	YES
3,750,147	5.00%	3,562,640	YES
186,080	5.00%	176,776	tying
6,418	5.00%	6,097	YES
132,832	5.00%	126,190	YES
2,396,018	5.00%	2,276,217	tying
224,847	5.00%	213,605	tying
229,612	5.00%	218,131	YES
349,746	5.00%	332,259	tying
252,127	5.00%	239,521	YES
237,460	5.00%	225,587	tying
434,542	5.00%	412,815	tying
12,068,258	5.00%	11,464,845	YES
260,500	5.00%	247,475	YES
173,076	5.00%	164,422	YES
752,544	5.00%	714,917	tying
375,914	5.00%	357,118	YES
88,524	5.00%	84,098	YES

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6,267,674	5.00%	5,954,290	YES
107,815	5.00%	102,424	YES
148,786	5.00%	141,347	YES
12,785	5.00%	12,146	tying
251,131	5.00%	238,574	YES
6,565	5.00%	6,237	YES
60,699	5.00%	57,664	YES
744,017	5.00%	706,816	tying
442,055	5.00%	419,952	YES
673,889	5.00%	640,195	YES
66,985	5.00%	63,636	tying
504,130	5.00%	478,924	tying
33,519	5.00%	31,843	tying
1,041,962	5.00%	989,864	YES
3,317	5.00%	3,151	tying
31,289	5.00%	29,725	YES
511,306	5.00%	485,741	tying
3,912,026	5.00%	3,716,425	YES
1,736,867	5.00%	1,650,024	YES
1,235,280	5.00%	1,173,516	tying
123,186	5.00%	117,027	tying
321,300	5.00%	305,235	tying
1,232,369	5.00%	1,170,751	YES
208,944	5.00%	198,497	tying
490,220	5.00%	465,709	YES
533,248	5.00%	506,586	tying
6,141	5.00%	5,834	tying
65,839	5.00%	62,547	tying
1,269,505	5.00%	1,206,030	tying
162,086	5.00%	153,982	tying
141,915	5.00%	134,819	tying
46,486	5.00%	44,162	YES
1,846,134	5.00%	1,753,827	YES
328,120	5.00%	311,714	tying
466,127	5.00%	442,821	YES
132,751	5.00%	126,113	tying
439,844	5.00%	417,852	tying
245,314	5.00%	233,048	tying
1,435,479	5.00%	1,363,705	tying
68,000	5.00%	64,600	YES
34,146	5.00%	32,439	tying
266,586	5.00%	253,257	tying
537,990	5.00%	511,091	tying
5,518,996	5.00%	5,243,046	tying
373,458	5.00%	354,785	tying
102,935	5.00%	97,788	tying
707,602	5.00%	672,222	tying
	#N/A	#N/A	#N/A
130,010,570	#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

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#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

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 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
AGENCY	BBB-MJ	C1
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
CONVERTIBLES	BB	
CONVERTIBLES	BB	C1
CONVERTIBLES	BB	C2
CONVERTIBLES	BBMJ	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
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 BacksAAAAAMJ	5.00%	YES
Asset BacksBBB	5.00%	YES
Asset BacksBBBC1	5.00%	YES
Asset BacksBBBC2	5.00%	YES
AGENCYBBB-MJC1	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
CONVERTIBLESAAC1	6.00%	YES
CONVERTIBLESAAC2	6.00%	YES
CONVERTIBLESAAMJC1	6.00%	YES
CONVERTIBLESAAMJC1	6.00%	YES
CONVERTIBLESB	6.00%	NO
CONVERTIBLESBBC2	6.00%	NO
CONVERTIBLESBMJC2	6.00%	NO
CONVERTIBLESB-	6.00%	NO
CONVERTIBLESB-C2	6.00%	NO
CONVERTIBLESBB	6.00%	NO
CONVERTIBLESBBC1	6.00%	NO
CONVERTIBLESBBC2	6.00%	NO
CONVERTIBLESBBMJC2	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	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	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	
CORPORATE	NO RATING	C2
CORPORATE	NR	C2
CORPORATE	NULL	C2
CORPORATE	OTHER	
CORPORATE	OTHER	C1

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
CONVERTIBLESOTHC2	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
CORPORATEAAAAMJC1	5.00% YES
CORPORATEAAAAMJC2	5.00% YES
CORPORATEAAAAMJG1	5.00% YES
CORPORATEBC2	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
CORPORATEBBC1	5.00% YES
CORPORATEBBC2	5.00% YES
CORPORATEBBG2	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
CORPORATENO RATINGC2	100.00% NO
CORPORATENRC2	100.00% NO
CORPORATENULLC2	100.00% NO
CORPORATEOTHER	100.00% NO
CORPORATEOTHERC1	100.00% NO

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
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

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
EQUITYETF2	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
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 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	A1	EUROPE - NON 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
GOVERNMENTS		EUROPE - NON G7
GOVERNMENTS	GNMA	LATIN AMERICAN
GOVERNMENTS	GOVERNMENTS	GOVERNMENTS
GOVERNMENTS	BILLS	EG

FUND UNITSFUND UNITSE2	100.00%	NO
FUND UNITSFUND UNITSE3	100.00%	NO
FUND UNITSFUND UNITSNULL	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
GOVERNMENTS+A7	1.50%	YES
GOVERNMENTS+A+C1	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
GOVERNMENTS+EUROPE - NON G7	2.00%	YES
GOVERNMENTSAC1	2.00%	YES
GOVERNMENTSAC2	2.00%	YES
GOVERNMENTSAG1	2.00%	YES
GOVERNMENTSAG2	2.00%	YES
GOVERNMENTS+A1G7	1.50%	YES
GOVERNMENTS+A1EUROPE - NON G7	2.00%	YES
GOVERNMENTS+A2EUROPE - NON G7	2.00%	YES
GOVERNMENTS+A+EUROPE - NON G7	2.00%	YES
GOVERNMENTS+A-EUROPE - NON G7	2.00%	YES
GOVERNMENTS+AAG1	2.00%	YES
GOVERNMENTS+AAG7	1.50%	YES
GOVERNMENTS+AAG7 - NON US	1.50%	YES
GOVERNMENTS+A+EUROPE - NON G7	2.00%	YES
GOVERNMENTS+AANON G7	2.00%	YES
GOVERNMENTS+AAC1	2.00%	YES
GOVERNMENTS+AAC2	2.00%	YES
GOVERNMENTS+AANULL	2.00%	NO
GOVERNMENTS+A-AEUROPE - NON G7	2.00%	YES
GOVERNMENTS+A-A-NULL	2.00%	NO
GOVERNMENTS+A+A+EUROPE - NON G7	2.00%	YES
GOVERNMENTS+A+A+NON G7	2.00%	YES
GOVERNMENTS+AAMJG7	1.50%	YES
GOVERNMENTS+AAMJEUROPE - NON G7	2.00%	YES
GOVERNMENTS+AAG7	1.50%	YES
GOVERNMENTS+A+AEUROPE - NON G7	2.00%	YES
GOVERNMENTS+A+AC1	2.00%	YES
GOVERNMENTS+A+AC2	2.00%	YES
GOVERNMENTS+A+AG1	2.00%	YES
GOVERNMENTS+A+ANULL	2.00%	YES
GOVERNMENTS+A+AAUnclassified	2.00%	YES
GOVERNMENTS+A+AAAMJG7	1.50%	YES
GOVERNMENTS+A+AAAG7 - NON US	1.50%	YES
GOVERNMENTS+A+AAANON G7	2.00%	YES
GOVERNMENTS+A+AAAMJEUROPE - NON G7	2.00%	YES
GOVERNMENTS+A+AAAMJC1	2.00%	YES
GOVERNMENTS+A+AAAMJC2	2.00%	YES
GOVERNMENTS+A+AAAMJG1	2.00%	YES
GOVERNMENTS+B+BBNON G7	2.00%	YES
GOVERNMENTS+B+BBC1	2.00%	YES
GOVERNMENTS+B+BBG2	2.00%	YES
GOVERNMENTS+B+BBB+NON G7	2.00%	YES
GOVERNMENTS+B+BBB+MJNON G7	2.00%	YES
GOVERNMENTS+B+BNON G7	2.00%	NO
GOVERNMENTS+B+DEG7	1.50%	NO
GOVERNMENTS+B+NLEUROPE - NON G7	2.00%	NO
GOVERNMENTS+B+NRG7	1.50%	NO
GOVERNMENTS+B+NREUROPE - NON G7	2.00%	NO
GOVERNMENTS+B+NO RATINGG7	1.50%	NO
GOVERNMENTS+B+NULLG7	1.50%	NO
GOVERNMENTS+B+NULLLEUROPE - NON G7	1.50%	NO
GOVERNMENTS+B+NULLNULL	1.50%	NO
GOVERNMENTS+B+OTHERG7	1.50%	NO
GOVERNMENTS+B	1.50%	NO
GOVERNMENTS+B+G7	1.50%	NO
GOVERNMENTS+B+EUROPE - NON G7	2.00%	NO
GOVERNMENTS+B+GNMALATIN AMERICAN	2.00%	NO
GOVERNMENTS+B+GOVERNMENTS+GOVERNMENTS	1.50%	NO
GOVERNMENTS+B+BILLSEG	100.00%	NO

LEHMAN PAPER	A	
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-	G1
SOVEREIGNS - EURO BONDS	A-	C1
SOVEREIGNS - EURO BONDS	AA	G2
SOVEREIGNS - EURO BONDS	AA	C1
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
SOVEREIGNS - LOCALS	A2	G2

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 MARKETSA1	2.00%	YES
MONEY MARKETSA1C2	2.00%	YES
MONEY MARKETSA2	2.00%	YES
MONEY MARKETSAAA	2.00%	YES
MONEY MARKETSMONEY MARKETSMONEY MARKETS	100.00%	NO
MONEY MARKETSOOTHER	100.00%	NO
MONEY MARKETSNO RATING	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 LABELBBBC1	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-G1	5.00%	YES
SOVEREIGNS - EUROBONDSA-C1	5.00%	YES
SOVEREIGNS - EUROBONDSAAG2	5.00%	YES
SOVEREIGNS - EUROBONDSAAC1	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 - LOCALSA2G2	5.00%	YES

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		G2
SOVEREIGNS - LOCALS	NULL	C1
SOVEREIGNS - LOCALS	NULL	G2
SOVEREIGNS - LOCALS	SOVEREIGNS - LOCALS	SOVEREIGNS - LOCALS
STRIPS	OTHERS	
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 - 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
STRIPSOTHERS	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