

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 - July 10, 2008
Amounts in millions

Investment Type	LBHI Pledge Value New York Inv	
1. Cash		
Currency Deposits		-
Bank Deposits		6,047
Other Cash Inv		613
Money Funds		21,695
Total Cash	A	28,355
2. Boxed Inventory		
<u>2.1 Tri-party eligible</u>		
Private Label CMO's		1,096
Corporates		1,729
Governments / Treasuries		-
Asset Backed		930
Equities		35
Money Markets		1,000
Agency MBS		-
Agencies		-
Canadian		-
Munis		-
Convertibles		-
MMP		-
Sub-total Tri-party eligible boxed inventory	B	4,790
<u>2.2 FHLB Eligible</u>		
Residential Mortgages	C	-
Total Boxed (B+C)	D	4,790
C&C Equivs Available to Holding Company (A+B)		
		33,145
Europe Investments		
C&C Equivs Available to Holding Company		
		33,145
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
-	-	-
357	5,455	11,859
500	-	1,113
-	-	21,695
857	5,455	34,667

LBHINY	LB	LBHIUK	LBIE
-	-	-	-
6,033	357	14	5,455
23	500	590	-
19,551	-	2,145	-
25,606	857	2,749	5,455

0	-	1,097
197	-	1,926
13	-	13
43	-	973
604	0	639
-	-	1,000
-	-	-
1	-	1
-	-	-
-	-	-
-	-	-
-	-	-
859	0	5,649

1,096	0	-	-
1,729	197	-	-
-	13	-	-
930	43	-	-
-	604	-	0
1,000	-	-	-
-	-	-	-
-	1	-	-
-	-	-	-
-	-	-	-
-	-	-	-
4,755	859	-	0

-	-	-
859	0	5,649

-	-	-	-
4,755	859	-	0

1,716	5,455	40,317
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30,362	1,716	2,749	5,455
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-	-	-
1,716	5,455	40,317

		2,000
		2,500
		44,817

(1,716)	(5,364)	(7,080)
0	91	

LBAH

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	-	34,667
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35

35

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35

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35

<u>35</u>	40,317
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Total NY Liquidity	32,077,998,615
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8,238,822,091.01

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	978,910,625	5.00%
ASSET BACKS Total		978,910,625	5.00%
CORPORATE	A	1,820,182,188	5.00%
CORPORATE Total		1,820,182,188	5.00%
PRIVATE LABEL	A	1,154,052,157	5.00%
PRIVATE LABEL Total		1,154,052,157	5.00%
MONEY MARKETS	A1	1,020,408,163	2.00%
MONEY MARKETS Total		1,020,408,163	2.00%
Grand Total		4,973,553,133	4%

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
Sovereign	300,000,000
Nat Bank of Canada	280,000,000
Natixis	300,000,000
RBC	350,000,000
Fortis NY	1,000,000,000
First Tennessee	375,000,000
BBVA	450,000,000
JPM Chase	60,000,000
Citibank	2,000,000,000
Citibank DOD Depo	918,000,000
Total	6,033,000,000

NY LBHI Tax-Exempt Deposits

Bank Name	Pledge Value
MUNI CP Purchase	22,810,117
Total	22,810,117

US Money Funds

Bank Name	Pledge Value
Blackrock Cash Strategies*	34,792,679
Lehman Enhanced Cash Fund*	800,000
Amer. Beac Money Market	300,000,000
Columbia Money Market Reserves	450,000,000
Blackrock Temp Cash	450,000,000
Blackrock Temp Fund	650,000,000
Citi Inst. Liquid Reserves	750,000,000
Dreyfus Cash Mgt.	400,000,000
Dreyfus Cash Mgt. Plus	400,000,000
Dreyfus Inst'l Cash Adv.	250,000,000
Evergreen Inst. MM Fund	500,000,000
Fidelity Money Market	750,000,000
Fidelity Prime MM (Domestic)	550,000,000
First American Prime Obs	200,000,000
JPM Chase Prime Fund 3605	400,000,000
JPM Liquid Assets MM #3910	400,000,000
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	600,000,000
MLIM Prem Instit Fund	800,000,000
Morgan Stanley MM	150,000,000
Morgan Stanley Prime	450,000,000

40,316,820,706
40,316,820,706
-

Pledge Value
Sum of Pledge Value
929,965,094
929,965,094
1,729,173,079
1,729,173,079
1,096,349,549
1,096,349,549
1,000,000,000
1,000,000,000
4,755,487,722

Pledge Value
-
-
-

Lookup Code

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

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

Pledge Value
Sum of Pledge Value

Allocation
Allocation

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

EQUITY	COMMON STOCK	622,289,264	5.00%
	G7 - NON US	872,811	5.00%
EQUITY Total		623,162,075	5.00%
CORPORATE	A	51,411,614	5.00%
	AA	41,787,888	5.00%
	AAA	41,381,268	5.00%
	BBB	72,936,928	5.00%
CORPORATE Total		207,517,698	5.00%
PREFERREDS	PREFERRED STOCK	13,134,947	5.00%
	EQUITY	-	5.00%
PREFERREDS Total		13,134,947	5.00%
ASSET BACKS	A	10,959,841	5.00%
	AA	2	5.00%
	AAA	34,496,918	5.00%
	BBB	1	5.00%
ASSET BACKS Total		45,456,762	5.00%
PRIVATE LABEL	A	1	4.00%
	AA	73,842	4.00%
	AAA	107,182	4.00%
PRIVATE LABEL Total		181,025	4.00%
TREASURIES	NOTES	1,728,556	1.50%
	TIPS	6	1.50%
	BONDS	11,110,132	1.50%
TREASURIES Total		12,838,694	1.50%
AGENCY	COUPON	1,502,811	1.50%
AGENCY Total		1,502,811	1.50%
STRIPS	TINT	24	2.00%
STRIPS Total		24	2.00%
Grand Total		903,794,036	4.20%

US LBI Investment

Bank Name	Pledge Value
Prefunding	357,000,000
JPM Chase	500,000,000
Total	857,000,000

Other Investments

Corporate	Pledge Value
Total	-

[illegible]

Total Europe Liquidity	8,238,822,091.01
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LBIE Time Deposits

Bank Name	Amount Invested USD
Deposits	5,455,319,549
Total	5,455,319,549

LBHIUK Investments

Bank Name	Market Value	Normal Mkt Haircut	Pledge Value
Deposits	13,850,553	0.00%	13,850,553
Bond Funds	621,473,727	5.00%	590,400,040
Money Funds	2,144,504,435	0.00%	2,144,504,435
Total	2,779,828,714		2,748,755,028

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
EQUITY	COMMON STOCK	E1	36,576,331	5.00%
EQUITY Total			36,576,331	5.00%
Grand Total			36,576,331	5.00%

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	18,976	18,976	-	
Tax Exempt Money Funds	539	539	-	
CP	-	-	-	
MM Preferred	-	-	-	
Time Deposits	3,055	5,115	2,060	
Money Markets	1,000	1,000	-	
Muni Purchases	23	23	0	
Day Loans	-	-	-	
Daylight Overdraft Deposits	918	918	-	
YE - LBSF	-	-	-	
LBIE MTS Investments	-	-	-	
CMO	3,844	2,026	(1,818)	haircut
RWL (FOP)	-	-	-	
LBi Agencies	-	1,729	1,729	
LBi Governments	-	-	-	
CP Investment	-	-	-	
Subsidiary lock-ups in LBIE	-	-	-	
Subtotal NY Investments	30,451	30,362	(89)	

Less: Non Reportable RWL

- - -

Add: AEGIS Investment

- - -

Reportable LBHINY Liquidity **30,451** **30,362** **(89)**

UK Investments

Deposits	2,840	2,749	(92)	Timing difference
Subsidiary Deposits	5,445	5,455	10	
Subsidiary lock-ups	7,319	7,329	11	haircut
Subtotal UK Investments	15,604	15,534	(70)	

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

- -
(7,329) (7,329) -

Less: UK Investment H/C

(70) - 70

Reportable LBHIUK Liquidity **8,205** **8,204** **(0)**

Asia Investments

Asia Treasury Investment	35	35	-	
Additional lock up	-	-	-	
Subtotal UK Investments	35	35	-	

LBi Payable

LBi Masternote	1,652	1,709	57	Timing difference
LCPI I/C to LBI	7	7	-	
Subtotal LBI Payable	1,659	1,716	57	
Overstatement		0	0	

Total LBHI Reportable Liquidity **40,349** **40,317** **(32)** *Actual vs. Projection*

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

(1,981)
(922)
-
-

Total LBHI Core Liquidity **37,446**

* Trapped is equal to \$1,321mm less -\$5,204mm payable to Holding chain entities

-
5,445
7,319
12,764

(7,329)

(70)
5,364

LBIE Payable

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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
		KINGFISHER CLO LIMITED FRN 20161220 SERIES# A 144A	49567YAA5	CORPBOND	CBOND
		C/P FENWAY FUNDING LLC 3(C)(7)RESALE TO QP ONLY	31464JYK2	MONEYMKT	COMPAPER

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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

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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]

#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	OTHERS
						ASSET BACKS	A
						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	AAA
						CORPORATE	OTHER
						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	CMO AGY STRIPS
						MBS	CMO AGY STRIPS
						MBS	FNMA/FHLMC FIX
						MBS	FNMA/FHLMC FIX
						MBS	FNMA/FHLMC FIX
						MBS	GNMA
						MBS	GNMA
						MONEY MARKETS	A1
						PREFERRED	PREFERRED STOCK
						PREFERRED	PREFERRED STOCK
						PRIVATE LABEL	A
						PRIVATE LABEL	A
						PRIVATE LABEL	A
						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
						PRIVATE LABEL	BBB
						PRIVATE LABEL	BBB
						STRIPS	TINT
						STRIPS	TINT

Asset Category 3	Market Value	Notional Value	Normal Mkt		Pledge Value	Reportable
			Haircut			
C1	1		#N/A		#N/A	#N/A
C1	9,001,850		5.00%	8,551,758	YES	
C1	2		5.00%	2	YES	
AAA	15,884		5.00%	15,090	YES	
AAAMM	1		5.00%	1	YES	
AAAMN	3,838,866		5.00%	3,646,923	YES	
C1	30,642,167		5.00%	29,110,059	YES	
BBB	1		5.00%	1	YES	
C2	38		#N/A	#N/A		#N/A
OTHER	1,681		#N/A	#N/A		#N/A
OTHERMJ	55		#N/A	#N/A		#N/A
OTHERMM	425		#N/A	#N/A		#N/A
OTHERMN	5,235,090		#N/A	#N/A		#N/A
(blank)	4		#N/A	#N/A		#N/A
C1	6		5.00%	6	YES	
C2	3		5.00%	3	YES	
C2	6,365,667		5.00%	6,047,384	YES	
C2	1,014,184		100.00%	-	NO	
C2	3		#N/A	#N/A		#N/A
FHLMC	14		#N/A	#N/A		#N/A
FNMA	10		#N/A	#N/A		#N/A
GNMA	1		#N/A	#N/A		#N/A
C1	-		#N/A	#N/A		#N/A
C2	-		#N/A	#N/A		#N/A
INVERSE	16		#N/A	#N/A		#N/A
PO'S	58,214		#N/A	#N/A		#N/A
RESIDUALS	3		#N/A	#N/A		#N/A
C2	18,506		#N/A	#N/A		#N/A
FHLMC	7		#N/A	#N/A		#N/A
FNMA	42		#N/A	#N/A		#N/A
C2	1		#N/A	#N/A		#N/A
FIXED	7		#N/A	#N/A		#N/A
A1	1,000		#N/A	#N/A		#N/A
E2	1,014,788		5.00%	964,049	YES	
(blank)	23,969,756		#N/A	#N/A		#N/A
AMJ	5,193		#N/A	#N/A		#N/A
AMN	-		#N/A	#N/A		#N/A
A	1		4.00%	1	YES	
C1	73,842		4.00%	70,888	YES	
AAA	2,733		#N/A	#N/A		#N/A
AAAMJ	5,125		#N/A	#N/A		#N/A
AAAMM	6,259,278		#N/A	#N/A		#N/A
AAAMN	47,668,712		#N/A	#N/A		#N/A
C1	2		4.00%	2	YES	
C2	85,260		4.00%	81,850	YES	
PO'S	3,151,783		#N/A	#N/A		#N/A
BBB	-		#N/A	#N/A		#N/A
BBBMJ	-		#N/A	#N/A		#N/A
BBBMM	164		#N/A	#N/A		#N/A
G1	24		2.00%	24	YES	
(blank)	7		#N/A	#N/A		#N/A

TREASURIES	BILLS
TREASURIES	NOTES
TREASURIES	TIPS
TREASURIES	TIPS
TREASURIES	BONDS
AGENCY	COUPON
ASSET BACKS	A
CMO AGENCIES	(blank)
CONVERTIBLES	A
CONVERTIBLES	BBB
CONVERTIBLES	BBB
CONVERTIBLES	BBB+
CONVERTIBLES	OTHER
CONVERTIBLES	(blank)
CONVERTIBLES	(blank)
CONVERTIBLES	BBB-
CORPORATE	A
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
EQUITY	PARTNERSHIP INTEREST
EQUITY	REAL-ESTATE INVES. TRUST
EQUITY	REAL-ESTATE INVES. TRUST
EQUITY	RESTRICT STOCK
EQUITY	RIGHTS
EQUITY	WARRANTS
EQUITY	(blank)
GOVERNMENTS	(blank)
GOVERNMENTS	(blank)
MBS	CMO AGENCIES
MBS	FNMA/FHLMC FIX
MUNI	BONDS/NOTES
MUNI	BONDS/NOTES
MUNI	SAVERS
PREFERRED	CUMU. PREFERRED STOCK
PREFERRED	EQUITY
PREFERRED	PREFERRED STOCK

G1	1	#N/A	#N/A	#N/A
G1	1,728,556	1.50%	1,702,628 YES	
G1	6	1.50%	6 YES	
(blank)	1	#N/A	#N/A	#N/A
G1	11,110,132	1.50%	10,943,480 YES	
G1	1,502,811	1.50%	1,480,269 YES	
C1	1,957,991	5.00%	1,860,091 YES	
C1	120,475	#N/A	#N/A	#N/A
C1	244,922	6.00%	230,227 tying	
C1	2,390,612	6.00%	2,247,175 tying	
C2	249,201	6.00%	234,249 tying	
C1	78,947	6.00%	74,210 tying	
C2	1,076,441	100.00%	- NO	
C1	56,386	#N/A	#N/A	#N/A
C2	4,724,200	#N/A	#N/A	#N/A
C1	6,341	6.00%	5,960 tying	
C1	51,411,605	5.00%	48,841,025 YES	
C1	41,787,888	5.00%	39,698,494 YES	
C1	35,015,601	5.00%	33,264,821 YES	
C1	71,481,531	5.00%	67,907,454 YES	
C2	1,455,397	5.00%	1,382,627 YES	
G2	203,139	5.00%	192,982 tying	
C1	523	100.00%	- NO	
C2	35,266,022	100.00%	- NO	
E2	97,535,521	6.00%	91,683,390 tying	
E2	1	6.00%	1 NO	
E1	3,157,171	6.00%	2,967,741 NO	
E2	509,184	6.00%	478,633 NO	
C2	982,924	5.00%	933,778 NO	
E1	465,623,488	5.00%	442,342,314 tying	
E2	622,289,264	5.00%	591,174,801 YES	
E2	90,647,482	100.00%	- NO	
E2	1,058,823,774	5.00%	1,005,882,586 tying	
E1	4,850,140	#N/A	#N/A	#N/A
E2	872,811	5.00%	829,170 YES	
E2	5,561,834	#N/A	#N/A	#N/A
E2	95,204	100.00%	- NO	
E2	1,887,953	#N/A	#N/A	#N/A
E1	1,384,449	#N/A	#N/A	#N/A
E2	8,254,816	100.00%	- NO	
E2	3,125	#N/A	#N/A	#N/A
(blank)	-	#N/A	#N/A	#N/A
(blank)	10	#N/A	#N/A	#N/A
E2	2,515,386	#N/A	#N/A	#N/A
(blank)	7,890,783	#N/A	#N/A	#N/A
G7	50,734,952	#N/A	#N/A	#N/A
C2	405	#N/A	#N/A	#N/A
C2	-	#N/A	#N/A	#N/A
C1	108,050,007	#N/A	#N/A	#N/A
C2	2,385,931	#N/A	#N/A	#N/A
C1	470,071	#N/A	#N/A	#N/A
E2	1,353	#N/A	#N/A	#N/A
E2	-	5.00%	- YES	
E2	12,120,159	5.00%	11,514,151 YES	

PRIVATE LABEL	AAA
SOVEREIGNS - EUROBONDS	(blank)
TREASURIES	BILLS
TREASURIES	OTHER
TREASURIES	TIPS

[illegible]

[illegible]

[illegible]

Position	Market Value	Notional Value	Normal Mkt Haircut	Pledge Value	Reportable
	647,604		5.00%	615,224	YES
	3,223		5.00%	3,062	tying
	7,395,271		5.00%	7,025,507	YES
	67,839		5.00%	64,447	tying
	1,928,662		5.00%	1,832,229	tying
	228,003		5.00%	216,603	tying
	198,701		5.00%	188,766	tying
	136,318		5.00%	129,502	tying
	2,348,442		5.00%	2,231,020	YES
	166,267		5.00%	157,954	tying
	115,770		5.00%	109,982	tying
	4,738,526		5.00%	4,501,600	tying
	97,650		5.00%	92,768	tying
	2,261,444		5.00%	2,148,372	YES
	842,430		5.00%	800,309	tying
	7,156		5.00%	6,798	tying
	33,118		5.00%	31,462	tying
	14,325		5.00%	13,609	tying
	36,989		5.00%	35,140	tying
	26,824		5.00%	25,483	tying
	30,159		5.00%	28,651	tying
	27,635		5.00%	26,253	tying
	759,474		5.00%	721,500	YES
	35,906		5.00%	34,111	tying
	874,865		5.00%	831,122	tying
	2,998		5.00%	2,848	tying
	159,270		5.00%	151,307	tying
	443,375		5.00%	421,206	tying
	1,089,721		5.00%	1,035,235	tying
	3,064		5.00%	2,911	YES
	979,491		5.00%	930,516	YES
	1,293,564		5.00%	1,228,886	tying
	173,078		5.00%	164,424	tying
	1,772,343		5.00%	1,683,726	tying
	17,097		5.00%	16,242	tying
	1,610,897		5.00%	1,530,352	YES
	1,683,199		5.00%	1,599,039	YES
	40,439		5.00%	38,417	tying
	5,510,418		5.00%	5,234,897	YES
	56,743		5.00%	53,906	tying
	4,177,800		5.00%	3,968,910	tying
	356,681		5.00%	338,847	tying
	95,108		5.00%	90,353	tying
	1,316,851		5.00%	1,251,008	tying
	1,190,411		5.00%	1,130,890	YES
	497,604		5.00%	472,724	YES
	523,187		5.00%	497,028	tying
	53,035		6.00%	49,853	tying
	2,780,431		6.00%	2,613,605	tying
	3,254,034		5.00%	3,091,332	tying
	740,096		5.00%	703,091	YES
	158,996		5.00%	151,046	tying

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22,869	5.00%	21,726	tying
58,858	5.00%	55,915	tying
360,306	5.00%	342,291	tying
229,651	5.00%	218,168	tying
1,868,087	5.00%	1,774,683	tying
4,834,487	5.00%	4,592,763	YES
1,358,641	5.00%	1,290,709	tying
379,605	5.00%	360,625	tying
4,064,676	5.00%	3,861,442	tying
266,168	5.00%	252,860	tying
57,252	5.00%	54,389	tying
154,406	5.00%	146,686	tying
10,223	5.00%	9,712	tying
25,320,305	5.00%	24,054,290	tying
463,354	5.00%	440,186	tying
2,007,003	5.00%	1,906,653	tying
7,144	5.00%	6,787	tying
596	5.00%	566	tying
524,000	5.00%	497,800	tying
82,789	5.00%	78,650	tying
124,814	5.00%	118,573	tying
204,866	5.00%	194,623	tying
240,975	5.00%	228,926	tying
3,175	5.00%	3,016	tying
13,332	5.00%	12,665	tying
8,035	5.00%	7,633	tying
682	5.00%	648	tying
193,332	5.00%	183,665	tying
9,894	5.00%	9,399	tying
105,230	5.00%	99,969	tying
496,978	5.00%	472,129	tying
18,828	5.00%	17,887	tying
5,313,597	5.00%	5,047,917	YES
36,587,359	5.00%	34,757,991	tying
33,174	5.00%	31,515	tying
117,292	5.00%	111,427	tying
6,685	5.00%	6,351	tying
812,942	5.00%	772,295	tying
44,730	5.00%	42,494	tying
19,110	5.00%	18,155	tying
18,037	5.00%	17,135	tying
2,063,304	5.00%	1,960,139	tying
1,632	5.00%	1,550	tying
838	5.00%	796	tying
4,155	5.00%	3,947	tying
58,561	5.00%	55,633	tying
40,844	5.00%	38,802	tying
265,847	5.00%	252,555	YES
151,137	5.00%	143,580	tying
94,036	5.00%	89,334	tying
38,919	5.00%	36,973	tying
358	5.00%	340	tying
3,045,745	5.00%	2,893,458	tying
3,420	5.00%	3,249	tying

121,617	5.00%	115,536	tying
10,696	5.00%	10,161	tying
30,485	5.00%	28,961	tying
4,813	5.00%	4,572	tying
10,251	5.00%	9,738	tying
174,859	5.00%	166,116	YES
8,610	5.00%	8,180	tying
159,207	5.00%	151,247	tying
9,289,384	5.00%	8,824,915	tying
255,776	5.00%	242,987	tying
9,546	5.00%	9,069	tying
323,387	5.00%	307,218	tying
1,789,206	5.00%	1,699,746	tying
100,181,533	5.00%	95,172,456	tying
44,603	5.00%	42,373	tying
3,997	5.00%	3,797	tying
360,126	5.00%	342,120	YES
419,048	5.00%	398,096	tying
39,141	5.00%	37,184	tying
1,276,646	5.00%	1,212,814	tying
1,744,502	5.00%	1,657,277	tying
59,574	5.00%	56,595	tying
9,190	5.00%	8,731	tying
2,350	5.00%	2,233	tying
62,279	5.00%	59,165	tying
1,790,926	5.00%	1,701,380	tying
39,024	5.00%	37,073	tying
143,671	5.00%	136,487	tying
16,864	5.00%	16,021	tying
2,445	5.00%	2,323	tying
16,074,307	5.00%	15,270,592	tying
503,329	5.00%	478,163	tying
8,005,948	5.00%	7,605,651	tying
120,653	5.00%	114,620	tying
138	5.00%	131	tying
5,710	5.00%	5,425	tying
2,383,611	5.00%	2,264,430	tying
2,317	5.00%	2,201	tying
254	5.00%	241	tying
37,213	5.00%	35,352	tying
148,286	5.00%	140,872	tying
49,649	5.00%	47,167	tying
407,753	5.00%	387,365	tying
33,276	5.00%	31,612	tying
86,945	5.00%	82,598	tying
524,738	5.00%	498,501	tying
798,263	5.00%	758,350	tying
9,460	5.00%	8,987	tying
15,695	5.00%	14,910	tying
1,386,077	5.00%	1,316,773	tying
33,696,416	5.00%	32,011,595	tying
173,892	5.00%	165,197	tying
1,578,546	6.00%	1,483,833	tying
101	5.00%	96	tying

1,012	5.00%	961	tying
619,479	5.00%	588,505	tying
76,712	5.00%	72,876	tying
83,233	5.00%	79,071	tying
788,018	5.00%	748,617	tying
445,468	6.00%	418,740	tying
32,149	6.00%	30,220	tying
1,197	5.00%	1,137	tying
781	5.00%	742	tying
1,127,222	5.00%	1,070,861	tying
76,490	5.00%	72,666	tying
5,096	5.00%	4,841	tying
770	5.00%	732	tying
16,891	5.00%	16,046	tying
1,057	5.00%	1,004	tying
528	5.00%	502	tying
3,560	5.00%	3,382	tying
27,819	5.00%	26,428	tying
15,474	5.00%	14,700	tying
3,053,186	5.00%	2,900,527	tying
9,369	5.00%	8,901	tying
102,615	5.00%	97,484	tying
1,602	5.00%	1,522	tying
297,762	5.00%	282,874	tying
404	5.00%	384	tying
221,503	5.00%	210,428	tying
22,349	5.00%	21,232	tying
10,551	5.00%	10,023	tying
5,992,111	5.00%	5,692,505	tying
29,192	5.00%	27,732	tying
18,811	5.00%	17,870	tying
338,959	5.00%	322,011	tying
581,437	5.00%	552,365	tying
70,410	5.00%	66,890	tying
33,399	5.00%	31,729	tying
40,049	5.00%	38,047	tying
108,369	5.00%	102,951	tying
29,436	5.00%	27,964	tying
91,336	5.00%	86,769	tying
117,418	5.00%	111,547	tying
72,315	5.00%	68,699	tying
115,707	5.00%	109,922	tying
67,798	5.00%	64,408	tying
21,085	5.00%	20,031	tying
4,351	5.00%	4,133	tying
4,535	5.00%	4,308	tying
8,215	5.00%	7,804	tying
103,868	5.00%	98,675	tying
156,805,765	5.00%	148,965,477	tying
76,822	5.00%	72,981	tying
1,925	5.00%	1,829	tying
102,046	5.00%	96,944	tying
77,286	5.00%	73,422	tying
52,821	5.00%	50,180	tying

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18,264	5.00%	17,351	tying
71,957	5.00%	68,359	tying
4,023	5.00%	3,822	tying
1,596,230	5.00%	1,516,419	tying
10,350	5.00%	9,833	tying
82,351	5.00%	78,233	tying
2,923	5.00%	2,777	tying
203,901	5.00%	193,706	tying
1,508,741	5.00%	1,433,304	tying
118,664	5.00%	112,731	tying
217,999	5.00%	207,099	tying
29,074	5.00%	27,620	tying
16,889	5.00%	16,045	tying
38,816	5.00%	36,875	tying
11,993	5.00%	11,393	tying
27,328,371	5.00%	25,961,952	tying
25,906	5.00%	24,611	tying
1,642	5.00%	1,560	tying
9,306	5.00%	8,841	tying
46	5.00%	44	tying
11,367	5.00%	10,799	tying
19,530	5.00%	18,554	tying
769	5.00%	731	tying
38,946	5.00%	36,999	tying
88,306	5.00%	83,891	tying
17,529	5.00%	16,653	tying
348,486	5.00%	331,062	tying
94,537	5.00%	89,810	tying
176	5.00%	167	tying
103	5.00%	98	tying
12,757	5.00%	12,119	tying
2,667	5.00%	2,534	tying
18,088	5.00%	17,184	tying
94,046	5.00%	89,344	tying
607,298	5.00%	576,933	tying
77,049	5.00%	73,197	tying
599,128	5.00%	569,172	tying
10,176	5.00%	9,667	tying
1,192	5.00%	1,132	tying
130,343	5.00%	123,826	tying
143,385	5.00%	136,216	tying
26,587	5.00%	25,258	tying
6,178	5.00%	5,869	tying
5,685,146	5.00%	5,400,889	tying
62,480	5.00%	59,356	tying
1,328,089	5.00%	1,261,685	tying
2,895	5.00%	2,750	tying
6,945	5.00%	6,598	tying
17,069	5.00%	16,216	tying
292,218	5.00%	277,607	tying
105,875	5.00%	100,581	tying
103,617	5.00%	98,436	tying
4,997	5.00%	4,747	tying
37,415	5.00%	35,544	tying

[illegible]

276	5.00%	262	tying
9,067	5.00%	8,614	tying
274	5.00%	260	tying
27,576	5.00%	26,197	tying
52,429	5.00%	49,808	tying
3,227	5.00%	3,066	tying
75,960	5.00%	72,162	tying
15,126	5.00%	14,370	tying
8,361	5.00%	7,943	tying
61	5.00%	58	tying
518,021	5.00%	492,120	tying
3,289	5.00%	3,125	tying
284,283	5.00%	270,069	tying
27,015	5.00%	25,664	tying
1,432	5.00%	1,360	tying
7,775	5.00%	7,386	tying
1,321,101	5.00%	1,255,046	tying
1,208,158	5.00%	1,147,750	tying
9,488	5.00%	9,014	tying
2,536	5.00%	2,409	tying
45,048	5.00%	42,796	tying
71	5.00%	67	tying
9,403	5.00%	8,933	tying
273,356	5.00%	259,688	tying
10,522	5.00%	9,996	tying
841	5.00%	799	tying
8,921	5.00%	8,475	tying
43,887	6.00%	41,254	tying
2,091	5.00%	1,986	tying
197,928	5.00%	188,032	tying
1,047	5.00%	995	tying
25,911	5.00%	24,615	tying
3,366	5.00%	3,198	tying
82,789	5.00%	78,650	tying
1,464	5.00%	1,391	tying
91,310	5.00%	86,745	tying
5	5.00%	5	tying
46,568	5.00%	44,240	tying
391	5.00%	371	tying
679,651	5.00%	645,668	tying
242	5.00%	230	tying
74,078	5.00%	70,374	tying
267,306	5.00%	253,941	tying
147,607	5.00%	140,227	tying
695,278	5.00%	660,514	tying
629,358	5.00%	597,890	tying
1,098,309	5.00%	1,043,394	tying
1,429,529	5.00%	1,358,053	tying
1,285	5.00%	1,221	tying
35,585	5.00%	33,806	tying
41,092	5.00%	39,037	tying
42,973	5.00%	40,824	tying
55,702	5.00%	52,917	tying
6,732	5.00%	6,395	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	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
GOVERNMENTS	NULL	G7
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CONVERTIBLES	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
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	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AAA	G1
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2

211,566	5.00%	200,988	tying
66,604	5.00%	63,274	tying
50,940	5.00%	48,393	tying
64,593	5.00%	61,363	tying
57,177	5.00%	54,318	tying
20,072	5.00%	19,068	tying
11,377	5.00%	10,808	tying
877,840	5.00%	833,948	tying
2,895	5.00%	2,750	tying
32,527	5.00%	30,901	tying
10,884	5.00%	10,340	tying
1,900	5.00%	1,805	tying
491,204	5.00%	466,644	tying
13,951,591	1.50%	13,742,317	N/O
7,353	6.00%	6,912	tying
520,745	6.00%	489,500	tying
134,363	5.00%	127,645	tying
61,495	5.00%	58,420	tying
321,134	5.00%	305,077	tying
36,782	5.00%	34,943	tying
1,104,255	6.00%	1,038,000	tying
10,021,841	1.50%	9,871,513	tying
39,339	5.00%	37,372	tying
1,118	5.00%	1,062	tying
5,511	5.00%	5,235	tying
15,856	5.00%	15,063	tying
301,040	5.00%	285,988	tying
37,702,425	5.00%	35,817,304	tying
2,539,669	5.00%	2,412,686	tying
32,931	5.00%	31,284	tying
1,143	5.00%	1,086	tying
104,413	5.00%	99,192	tying
15,827,172	5.00%	15,035,813	tying
88	5.00%	84	tying
9,803	5.00%	9,313	tying
8,630	5.00%	8,199	tying
42,287	5.00%	40,173	tying
305,228	5.00%	289,967	tying
1,891,738	5.00%	1,797,151	tying
1,285,073	5.00%	1,220,819	tying
27,370	5.00%	26,002	tying
1,185	5.00%	1,126	tying
53,630	5.00%	50,949	tying
318,653	5.00%	302,720	tying
65,001,986	5.00%	61,751,887	tying
2,262,465	5.00%	2,149,342	tying
276,117	5.00%	262,311	tying
281,783	5.00%	267,694	tying
17,145,256	2.00%	16,802,351	tying
742,270	5.00%	705,157	tying
81	6.00%	76	tying
556,900	5.00%	529,055	tying
860,679	5.00%	817,645	tying
336,811	5.00%	319,970	tying

EQUITY	COMMON STOCK	E1
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	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
GOVERNMENTS	NULL	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A2	EUROPE - NON G7
GOVERNMENTS	A	EUROPE - NON G7
CANADIAN	BONDS/NOTES	C1
GOVERNMENTS	A	G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	NULL	G7
CMO AGENCIES	GNMA	C1
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AAMJ	EUROPE - NON G7
GOVERNMENTS	AAAMJ	EUROPE - NON G7
GOVERNMENTS	NULL	G7
CORPORATE	BBB	C1
CORPORATE	A	C1
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7
CORPORATE	BBB	C1
CORPORATE	BB	C1
CORPORATE	AAA	C1
GOVERNMENTS	AAA	G1
GOVERNMENTS	AAMJ	EUROPE - NON G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
AGENCY	COUPON	G1
CMO AGENCIES	GNMA	C1
GOVERNMENTS	A	EUROPE - NON G7
GOVERNMENTS	A	G7

7,612,010	5.00%	7,231,410	tying
87,927	5.00%	83,531	tying
4,306	5.00%	4,091	tying
935,481	5.00%	888,707	tying
4,083,448	5.00%	3,879,276	tying
8,702,392	5.00%	8,267,272	tying
15,484,831	5.00%	14,710,589	tying
1,454	5.00%	1,381	tying
4,908	5.00%	4,663	tying
7,965,941	5.00%	7,567,644	tying
1,450,129	5.00%	1,377,623	tying
31,910	5.00%	30,315	tying
478,190	1.50%	471,017	NO
66,485,995	1.50%	65,488,705	tying
1,225,674	2.00%	1,201,161	tying
25,029,860	1.50%	24,654,412	tying
432,424	1.50%	425,938	NO
900,004	1.50%	886,504	tying
3,348,267	1.50%	3,298,043	tying
17,506,594	2.00%	17,156,462	tying
668,831	2.00%	655,454	tying
975,692	2.00%	956,178	tying
8,448,858	2.00%	8,279,881	tying
1,690,155	2.00%	1,656,352	tying
27,315,101	2.00%	26,768,799	tying
29,293,843	1.50%	28,854,435	tying
654,998	2.00%	641,898	tying
17,166,309	1.50%	16,908,814	NO
2,640,000	2.00%	2,587,200	tying
14,321,484	2.00%	14,035,054	tying
512,105	1.50%	504,423	tying
38,403,542	2.00%	37,635,471	tying
1,359,081	2.00%	1,331,899	tying
13,306,534	1.50%	13,106,936	NO
2,191,400	5.00%	2,081,830	tying
12,707,624	5.00%	12,072,243	tying
293,902	2.00%	288,024	tying
1,331,922	2.00%	1,305,284	tying
127,061	1.50%	125,155	tying
1,203,235	1.50%	1,185,186	tying
2,602,500	5.00%	2,472,375	tying
1,660,000	5.00%	1,577,000	NO
5,508,360	5.00%	5,232,942	tying
1,336,908	2.00%	1,310,170	tying
836,520	2.00%	819,790	tying
1,446,825	1.50%	1,425,123	tying
739,702	1.50%	728,606	tying
1,246,391	1.50%	1,227,695	tying
128,549	1.50%	126,621	NO
24,811	1.50%	24,439	NO
289	1.50%	285	tying
78,652	2.00%	77,079	tying
27,565,649	2.00%	27,014,336	tying
1,494,008	1.50%	1,471,598	tying

GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	A	C1
GOVERNMENTS	A	G7
CMO AGENCIES	GNMA	C1
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
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	A	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	AAMJ	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	A	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	A	G7
CORPORATE	A	C2
GOVERNMENTS	A	G7
GOVERNMENTS	NULL	G7
CMO AGENCIES	A	C1
GOVERNMENTS	NULL	G7
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

15,515,375	1.50%	15,282,644	tying
444,256	1.50%	437,592	tying
126,781,183	2.00%	124,245,559	tying
2,438,744	1.50%	2,402,163	tying
78,652	2.00%	77,079	tying
738,596	1.50%	727,517	tying
2,432,003	2.00%	2,383,363	tying
26,929,214	1.50%	26,525,276	tying
69,141	1.50%	68,104	NO
99,966	1.50%	98,467	NO
156,164	1.50%	153,822	tying
713,328	1.50%	702,628	NO
61,949,880	1.50%	61,020,632	NO
1,141,783	1.50%	1,124,656	NO
108,750,568	1.50%	107,119,309	NO
2,271,157	1.50%	2,237,090	NO
137,713,841	1.50%	135,648,133	NO
37,719	1.50%	37,153	tying
248,824	1.50%	245,092	NO
11,676,217	1.50%	11,501,074	NO
518,151	1.50%	510,379	NO
59,004,827	#N/A	#N/A	#N/A
499,445	1.50%	491,953	NO
23,044,266	1.50%	22,698,602	NO
490,258	1.50%	482,904	tying
288,338	1.50%	284,013	tying
180,056	1.50%	177,355	tying
3,194,260	1.50%	3,146,346	NO
309,900	1.50%	305,252	NO
3,831,656	1.50%	3,774,181	tying
103,094,174	1.50%	101,547,761	tying
5,955,875	1.50%	5,866,537	tying
8,557,421	1.50%	8,429,060	NO
10,891,263	1.50%	10,727,894	NO
629,805	1.50%	620,358	tying
673,364	1.50%	663,264	NO
78,451,044	1.50%	77,274,278	tying
644,524	5.00%	612,298	tying
9,959,540	1.50%	9,810,147	tying
77,761,512	1.50%	76,595,089	NO
14,393,325	3.00%	13,961,525	tying
9,478,342	1.50%	9,336,167	NO
515,373	1.50%	507,642	NO
482,863	2.00%	473,206	tying
234,788,590	2.00%	230,092,818	tying
4,552,824	1.50%	4,484,532	tying
10,355,727	2.00%	10,148,612	tying
54,779,873	1.50%	53,958,175	NO
181,093,635	2.00%	177,471,762	tying
52,366,262	2.00%	51,318,937	tying
361,493	2.00%	354,263	tying
68,227	2.00%	66,862	tying
23,774,899	5.00%	22,586,154	tying
24,831,482	2.00%	24,334,852	tying

GOVERNMENTS	A	C1
GOVERNMENTS	A	G7
GOVERNMENTS	A	G1
GOVERNMENTS	AAAMJ	EUROPE - NON G7
CORPORATE	AAA	C1
CORPORATE	BBB	C1
GOVERNMENTS	AAA	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AAAMJ	EUROPE - NON G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	A	G7
GOVERNMENTS	AA	G7
GOVERNMENTS	AMJ	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AAA	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7
CORPORATE - NON G7	BBB+MJ	C1
GOVERNMENTS	A	G7
GOVERNMENTS	A	G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	AA	EUROPE - NON G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	C2
GOVERNMENTS	AAA	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	AAA	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	AAA	G7

163,887	2.00%	160,609	tying
2,391,139	1.50%	2,355,272	tying
42,139,511	2.00%	41,296,721	tying
1,793,732	2.00%	1,757,857	tying
692,708	5.00%	658,073	tying
6,489,704	5.00%	6,165,219	tying
10,996	2.00%	10,776	tying
1,249,493	2.00%	1,224,503	tying
756,965	2.00%	741,826	tying
347,272	2.00%	340,327	tying
369,847	1.50%	364,299	tying
41,215	1.50%	40,597	tying
616,158	1.50%	606,916	tying
6,245,597	1.50%	6,151,913	tying
1,268,155	1.50%	1,249,133	tying
346,993	1.50%	341,788	NO
3,604,289	2.00%	3,532,203	tying
1,350,432	2.00%	1,323,423	tying
1,285,545	2.00%	1,259,834	tying
-	5.00%	-	tying
44,931	1.50%	44,257	tying
11,987,494	1.50%	11,807,682	tying
30,309,267	2.00%	29,703,082	tying
660,913	2.00%	647,695	tying
10,570,341	1.50%	10,411,786	NO
74,137	1.50%	73,025	tying
987,540	1.50%	972,727	tying
529,838	1.50%	521,890	tying
701,093	1.50%	690,577	NO
132,339,498	1.50%	130,354,406	NO
7,380,945	1.50%	7,270,231	tying
362,019	1.50%	356,589	tying
244,286,785	1.50%	240,622,483	NO
2,851,160	1.50%	2,808,393	tying
268,943	1.50%	264,909	NO
6,773	1.50%	6,671	tying
18,425	2.00%	18,057	tying
1,429,098	1.50%	1,407,662	tying
2,084,156	1.50%	2,052,894	tying
15,457,267	1.50%	15,225,408	NO
149,465	1.50%	147,223	NO
356,435	1.50%	351,088	NO
1,277,049	1.50%	1,257,893	NO
534,014	1.50%	526,004	NO
523,936	1.50%	516,077	NO
11,178,262	1.50%	11,010,588	NO
15,394	1.50%	15,163	tying
1,349,139	1.50%	1,328,902	NO
1,165,111	1.50%	1,147,634	NO
127,121	1.50%	125,214	NO
3,919,756	1.50%	3,860,960	NO
1,506,171	1.50%	1,483,578	NO
1,064,633	1.50%	1,048,664	NO
232,405	1.50%	228,919	tying

3,719,769	1.50%	3,663,972	NO
131,782	1.50%	129,805	NO
1,360,145	1.50%	1,339,743	tying
2,703,939	2.00%	2,649,860	tying
1,309,073	1.50%	1,289,437	tying
331,516	2.00%	324,886	tying
559,598	1.50%	551,204	tying
938,896	2.00%	920,118	tying
922,219	2.00%	903,775	tying
763,285	1.50%	751,836	tying
799,322	1.50%	787,332	tying
98,395,302	2.00%	96,427,396	tying
19,373,468	1.50%	19,082,866	tying
10,898,732	1.50%	10,735,251	tying
3,491,945	2.00%	3,422,106	tying
957,665	2.00%	938,512	tying
17,860,639	2.00%	17,503,426	tying
26,052	5.00%	24,749	tying
54,982	5.00%	52,233	tying
7,582	5.00%	7,203	tying
1,679	5.00%	1,595	tying
181,561	5.00%	172,483	tying
196,325	5.00%	186,509	tying
72,907	5.00%	69,262	tying
245,096	5.00%	232,841	tying
87,177	5.00%	82,818	tying
4,557,053	5.00%	4,329,200	tying
732	5.00%	695	tying
73,964	5.00%	70,266	tying
324,833	5.00%	308,591	tying
81,140	5.00%	77,083	tying
177,112	5.00%	168,256	tying
1,290,901	5.00%	1,226,356	tying
982,612	5.00%	933,481	tying
64,281	5.00%	61,067	tying
118,943	5.00%	112,996	tying
187,585	5.00%	178,206	tying
15,063	5.00%	14,310	tying
162,901	5.00%	154,756	tying
75,021	5.00%	71,270	tying
25,668	5.00%	24,385	tying
1,847,754	5.00%	1,755,366	tying
228,336	5.00%	216,919	tying
85,078	5.00%	80,824	tying
7,231	5.00%	6,869	tying
56,491	5.00%	53,666	tying
60,683	5.00%	57,649	tying
224,489	5.00%	213,265	tying
1	2.00%	1	tying
121,717	5.00%	115,631	tying
2,156,611	5.00%	2,048,780	tying
10,508	5.00%	9,983	tying
81,510	5.00%	77,435	tying
300,613	5.00%	285,582	tying

58,551	5.00%	55,623	tying
73,861	5.00%	70,168	tying
49,626	5.00%	47,145	tying
35,436	5.00%	33,664	tying
10,849,696	5.00%	10,307,211	tying
1,243,316	5.00%	1,181,150	tying
30,686	5.00%	29,152	tying
282,417	5.00%	268,296	tying
2,122,585	5.00%	2,016,456	tying
2,469,115	5.00%	2,345,659	tying
2,583,933	5.00%	2,454,736	tying
292	5.00%	277	NO
436,548	5.00%	414,721	tying
553,318	5.00%	525,652	tying
99,138	5.00%	94,181	tying
223,039	5.00%	211,887	tying
26,774	5.00%	25,435	tying
68,974	5.00%	65,525	tying
61,983	5.00%	58,884	tying
686,643	1.50%	676,343	tying
39,218	5.00%	37,257	tying
3,243,301	5.00%	3,081,136	tying
2,378,843	5.00%	2,259,901	tying
428,040	2.00%	419,479	tying
71,340	2.00%	69,913	tying
299,456	5.00%	284,483	tying
19,683	5.00%	18,699	tying
395	5.00%	375	tying
213,523	5.00%	202,847	tying
21,501	5.00%	20,426	tying
272,063	5.00%	258,460	tying
60,154	5.00%	57,146	tying
22,771	5.00%	21,632	tying
229,429	5.00%	217,958	tying
9,529	5.00%	9,053	tying
5,481,425	5.00%	5,207,354	tying
4,693	5.00%	4,458	tying
185,327	5.00%	176,061	tying
1,889,836	5.00%	1,795,344	tying
18,863	5.00%	17,920	tying
213,940	5.00%	203,243	tying
30,552	5.00%	29,024	tying
245,601	5.00%	233,321	tying
398,727	5.00%	378,791	tying
122,413	6.00%	115,068	tying
106,498	5.00%	101,173	tying
234	5.00%	222	tying
492,044	5.00%	467,442	tying
5,752,772	5.00%	5,465,133	tying
479,769	5.00%	455,781	tying
46,325	5.00%	44,009	tying
34,010	5.00%	32,310	tying
16,699	5.00%	15,864	tying
6	5.00%	6	tying

4,056	5.00%	3,853	tying	
63,391	5.00%	60,221	tying	
6	5.00%	6	tying	
291,248	5.00%	276,686	tying	
4,574	5.00%	4,345	tying	
154,596	5.00%	146,866	tying	
203,395	5.00%	193,225	tying	
5,722	5.00%	5,436	tying	
401,365	5.00%	381,297	tying	
5,769	5.00%	5,481	tying	
126	5.00%	120	tying	
22,869	5.00%	21,726	tying	
63,356,954	5.00%	60,189,106	tying	
466,178	5.00%	442,869	tying	
629	5.00%	598	tying	
6,273	5.00%	5,959	tying	
31,230	5.00%	29,669	tying	
125,105	5.00%	118,850	tying	
3,009	5.00%	2,859	tying	
10,230	5.00%	9,719	tying	
67,482	5.00%	64,108	tying	
150	5.00%	143	tying	
4,551	5.00%	4,323	tying	
161,353	5.00%	153,285	tying	
2,971,777	5.00%	2,823,188	tying	
162,477	5.00%	154,353	tying	
221,975	5.00%	210,876	tying	
33,768	5.00%	32,080	tying	
13,312	5.00%	12,646	tying	
46,376	5.00%	44,057	tying	
444,999	5.00%	422,749	tying	
5,171,458	5.00%	4,912,885	tying	
3,633,875	#N/A	#N/A	#N/A	
155,554	5.00%	147,776	tying	
617	5.00%	586	tying	
295,116	5.00%	280,360	tying	
96,737	5.00%	91,900	tying	
53,355	5.00%	50,687	tying	
28,044	5.00%	26,642	tying	
15,100	5.00%	14,345	tying	
20,600	5.00%	19,570	tying	
25,412	5.00%	24,141	tying	
549	5.00%	522	tying	
432,568	5.00%	410,940	tying	
424,434	5.00%	403,212	tying	
26,472	5.00%	25,148	tying	
636,554	5.00%	604,726	tying	
1,843,649	5.00%	1,751,467	tying	
342,649	5.00%	325,517	tying	
1,253,627	5.00%	1,190,946	tying	
9,989	5.00%	9,490	tying	
2,620,004	5.00%	2,489,004	tying	
646,755	5.00%	614,417	tying	
176,441	5.00%	167,619	tying	

254,723	5.00%	241,987	tying
9,015	5.00%	8,564	tying
291,558	5.00%	276,980	tying
432,861	5.00%	411,218	tying
12,929	5.00%	12,283	tying
746,963	5.00%	709,615	tying
182,419	5.00%	173,298	tying
21,865	5.00%	20,772	tying
542,654	5.00%	515,521	tying
158,142	5.00%	150,235	tying
9,093	5.00%	8,638	tying
2,708,359	5.00%	2,572,941	tying
1,816,358	5.00%	1,725,540	tying
333,069	5.00%	316,416	tying
268,419	5.00%	254,998	tying
478,230	5.00%	454,319	tying
753,858	5.00%	716,165	tying
34,165	5.00%	32,457	tying
99,506	5.00%	94,531	tying
343,043	5.00%	325,891	tying
2,924,992	5.00%	2,778,742	tying
2,432,508	5.00%	2,310,883	tying
80,416	5.00%	76,395	tying
18,787,464	5.00%	17,848,091	tying
9,166,094	5.00%	8,707,789	tying
3,160	5.00%	3,002	tying
234,574	5.00%	222,845	tying
135,735	5.00%	128,948	tying
44,352	5.00%	42,134	tying
38,773	5.00%	36,834	tying
398,295	5.00%	378,380	tying
6,893,393	5.00%	6,548,723	tying
52,809	5.00%	50,169	tying
6,626	5.00%	6,295	tying
75	5.00%	71	tying
98,660	5.00%	93,727	tying
58	5.00%	55	tying
1,243	5.00%	1,181	tying
23,146,258	5.00%	21,988,945	tying
1,994	5.00%	1,894	tying
62,519	5.00%	59,393	tying
13,161	5.00%	12,503	tying
238,653	5.00%	226,720	tying
2,223,054	5.00%	2,111,901	tying
45,280	5.00%	43,016	tying
63,001	5.00%	59,851	tying
53,949	5.00%	51,252	tying
1,092	5.00%	1,037	tying
482,472	5.00%	458,348	tying
215	5.00%	204	tying
59,246	5.00%	56,284	tying
2,481,055	5.00%	2,357,002	tying
35,102	5.00%	33,347	tying
1,334	6.00%	1,254	tying

392,899	5.00%	373,254	tying
27,918	5.00%	26,522	tying
51,564	5.00%	48,986	tying
2,415	5.00%	2,294	tying
107,118	5.00%	101,762	tying
58,486	5.00%	55,562	tying
1,606,303	5.00%	1,525,988	tying
136,592	5.00%	129,762	tying
46,420	5.00%	44,099	tying
3,230	5.00%	3,069	tying
16,603	5.00%	15,773	tying
51,703	5.00%	49,118	tying
8,000	5.00%	7,600	tying
3,279	5.00%	3,115	tying
27,220	5.00%	25,859	tying
222,948	5.00%	211,801	tying
392,249	5.00%	372,637	tying
350,979	5.00%	333,430	tying
137,350	5.00%	130,483	tying
1,112,978	5.00%	1,057,329	tying
65,699	5.00%	62,414	tying
406,190	5.00%	385,881	tying
98,256	5.00%	93,343	tying
32,896	5.00%	31,251	tying
582	5.00%	553	tying
2,978,606	5.00%	2,829,676	tying
705,666	5.00%	670,383	tying
3,809,899	5.00%	3,619,404	tying
121,124	5.00%	115,068	tying
5,814	5.00%	5,523	tying
110,725	5.00%	105,189	tying
85,327	5.00%	81,061	tying
60,985	5.00%	57,936	tying
27,477	5.00%	26,103	tying
1,825,015	5.00%	1,733,764	tying
748,353	5.00%	710,935	tying
1,183	5.00%	1,124	tying
45,196	5.00%	42,936	tying
27,032,792	5.00%	25,681,152	tying
49,962	5.00%	47,464	tying
246,623	5.00%	234,292	tying
1,286	5.00%	1,222	tying
465	5.00%	442	tying
20,493	5.00%	19,468	tying
3,027	5.00%	2,876	tying
2,574	5.00%	2,445	tying
3,080	5.00%	2,926	tying
2,184	5.00%	2,075	tying
1,726	5.00%	1,640	tying
51,793	5.00%	49,203	tying
22,308	5.00%	21,193	tying
11,552	5.00%	10,974	tying
154,521	5.00%	146,795	tying
3,434,301	5.00%	3,262,586	tying

EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
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EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	G7 - NON US	E3
EQUITY	G7 - NON US	E3
EQUITY	G7 - NON US	E3
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	G7 - NON US	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2

231,600	5.00%	220,020	tying
241,311	5.00%	229,245	tying
2,614	5.00%	2,483	tying
12,406	5.00%	11,786	tying
1,587,804	5.00%	1,508,414	tying
753,198	5.00%	715,538	tying
51	5.00%	48	tying
147,421	5.00%	140,050	tying
3,220	5.00%	3,059	tying
256,853	5.00%	244,010	tying
241,004	5.00%	228,954	tying
407	5.00%	387	tying
34,044	5.00%	32,342	tying
51,066	5.00%	48,513	tying
576,183	5.00%	547,374	tying
37,396	5.00%	35,526	tying
952,735	5.00%	905,098	tying
49,410	5.00%	46,940	tying
6,942	5.00%	6,595	tying
223,402	5.00%	212,232	tying
319,938	5.00%	303,941	tying
92,058	5.00%	87,455	tying
57,041	5.00%	54,189	tying
388,417	6.00%	365,112	tying
1,734,280	5.00%	1,647,566	tying
981,237	5.00%	932,175	tying
94,107	5.00%	89,402	tying
79,695	5.00%	75,710	tying
1,421,457	5.00%	1,350,384	tying
179,492	5.00%	170,517	tying
3,194	6.00%	3,002	tying
200,279	5.00%	190,265	tying
41,424	5.00%	39,353	tying
177,716	5.00%	168,830	tying
103,165	5.00%	98,007	tying
16,087	5.00%	15,283	tying
10,571	5.00%	10,042	tying
50,877	5.00%	48,333	tying
13,955	5.00%	13,257	tying
19,040	5.00%	18,088	tying
30,330	5.00%	28,814	tying
49,443	5.00%	46,971	tying
12,008	5.00%	11,408	tying
50,728	5.00%	48,192	tying
93,357	5.00%	88,689	NO
25,455	5.00%	24,182	NO
173,707	5.00%	165,022	NO
586,880	5.00%	557,536	tying
797,406	5.00%	757,536	tying
86,477	5.00%	82,153	tying
163,098	5.00%	154,943	tying
100,555	5.00%	95,527	tying
43,966	5.00%	41,768	tying
13,900	5.00%	13,205	tying

[illegible]

218,496	5.00%	207,571	tying
106,325	5.00%	101,009	tying
33,432	5.00%	31,760	tying
10,788	5.00%	10,249	tying
12	6.00%	11	tying
122,794	5.00%	116,654	tying
9,097	5.00%	8,642	tying
4,687	5.00%	4,453	tying
130,570	5.00%	124,042	tying
1,190,200	5.00%	1,130,690	tying
39,410	5.00%	37,440	tying
13,116	5.00%	12,460	tying
187,857	5.00%	178,464	tying
318,019	5.00%	302,118	tying
20,442	5.00%	19,420	tying
21,473	5.00%	20,399	tying
15,145	5.00%	14,388	tying
6,541	5.00%	6,214	tying
22,304	5.00%	21,189	tying
403,043	5.00%	382,891	tying
15,315	5.00%	14,549	tying
2,400	5.00%	2,280	tying
1,648,241	5.00%	1,565,829	tying
815,349	5.00%	774,582	tying
76,973	5.00%	73,124	tying
830,877	5.00%	789,333	tying
10,640	5.00%	10,108	tying
9,731	5.00%	9,244	tying
94,351	5.00%	89,633	tying
11,382	5.00%	10,813	tying
17,847	5.00%	16,955	tying
139,314	6.00%	130,955	tying
59,071	5.00%	56,117	tying
9,312	5.00%	8,846	tying
2,976	5.00%	2,827	tying
3,870	5.00%	3,677	tying
19,825,961	5.00%	18,834,663	tying
126,051	5.00%	119,748	tying
154	5.00%	146	tying
128,588	5.00%	122,159	tying
65,496	6.00%	61,566	tying
564	5.00%	536	tying
222,204	5.00%	211,094	tying
25,837	5.00%	24,545	tying
1,002,420	5.00%	952,299	tying
202,541	5.00%	192,414	tying
1,004,630	5.00%	954,399	tying
240,798	5.00%	228,758	tying
3,728	5.00%	3,542	tying
134,061	5.00%	127,358	tying
4,813	5.00%	4,572	tying
20,466	5.00%	19,443	tying
1,805,884	5.00%	1,715,590	tying
313,901	5.00%	298,206	tying

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

26,303	5.00%	24,988	tying
1,952	5.00%	1,854	tying
29,283	5.00%	27,819	tying
19,926	5.00%	18,930	tying
89,319	5.00%	84,853	tying
25,254	5.00%	23,991	tying
69,958	5.00%	66,460	tying
375,431	5.00%	356,659	tying
8,499	5.00%	8,074	tying
339,781	5.00%	322,792	tying
110,291	5.00%	104,776	tying
244,524	5.00%	232,298	tying
21,933	5.00%	20,836	tying
294,462	5.00%	279,739	tying
24,477	5.00%	23,253	tying
166,041	5.00%	157,739	tying
1,949,185	5.00%	1,851,726	tying
36,720	5.00%	34,884	tying
27,440	5.00%	26,068	tying
18,028	5.00%	17,127	tying
3,514	6.00%	3,303	tying
207,363	5.00%	196,995	tying
9,160	5.00%	8,702	tying
34,132	5.00%	32,425	tying
74,280	5.00%	70,566	tying
14,490	5.00%	13,766	tying
35,850	5.00%	34,058	tying
197,005	5.00%	187,155	tying
20,394	5.00%	19,374	tying
38,044	5.00%	36,142	tying
261,050	5.00%	247,998	tying
74,885	5.00%	71,141	tying
187,656	5.00%	178,273	tying
151,377	6.00%	142,294	tying
5,982,274	5.00%	5,683,160	tying
5,947	5.00%	5,650	tying
46,444	5.00%	44,122	tying
1,133,641	5.00%	1,076,959	tying
52,800	5.00%	50,160	tying
186,731	5.00%	177,394	tying
121,795	5.00%	115,705	tying
35,751	5.00%	33,963	tying
1,680,460	5.00%	1,596,437	tying
144,267	5.00%	137,054	tying
1,754,726	5.00%	1,666,990	tying
1,338,776	5.00%	1,271,837	tying
26,188	5.00%	24,879	tying
9,306	5.00%	8,841	tying
221,646	5.00%	210,564	tying
54,375	5.00%	51,656	tying
52,112	5.00%	49,506	tying
101,760	5.00%	96,672	tying
51,457	5.00%	48,884	tying
289,264	5.00%	274,801	tying

5,894	5.00%	5,599	tying
105,606	5.00%	100,326	tying
13,192	6.00%	12,400	tying
20,433	5.00%	19,411	tying
53,837	5.00%	51,145	tying
10,211	5.00%	9,700	tying
1,586,327	5.00%	1,507,011	tying
711	5.00%	675	tying
7,746	5.00%	7,359	tying
285,899	100.00%	-	NO
4,901	5.00%	4,656	tying
40,392	5.00%	38,372	tying
860,006	5.00%	817,006	tying
1,331	5.00%	1,264	tying
17,320	5.00%	16,454	tying
572	5.00%	543	tying
14,471	5.00%	13,747	tying
51,227	5.00%	48,666	tying
178,123	5.00%	169,217	tying
954	5.00%	906	tying
252,112	5.00%	239,506	tying
233,662	5.00%	221,979	tying
6,000	5.00%	5,700	tying
1,205	5.00%	1,145	tying
6,326	5.00%	6,010	tying
137,771	5.00%	130,882	tying
233,873	5.00%	222,179	tying
436,103	5.00%	414,298	tying
88,714	5.00%	84,278	tying
73,570	5.00%	69,892	tying
6,610	5.00%	6,280	tying
223,626	5.00%	212,445	tying
130,292	5.00%	123,777	tying
4,298,987	5.00%	4,084,038	tying
70,966	5.00%	67,418	tying
2,095	5.00%	1,990	tying
180,364	5.00%	171,346	tying
175,193	5.00%	166,433	tying
116,313	5.00%	110,497	tying
3,352	5.00%	3,184	tying
537,530	5.00%	510,654	tying
41,932	5.00%	39,835	tying
27,504	5.00%	26,129	tying
34,182	5.00%	32,473	tying
1,898,016	5.00%	1,803,115	tying
413,340	5.00%	392,673	tying
10,980	5.00%	10,431	tying
83,682	5.00%	79,498	tying
47,813	5.00%	45,422	tying
1,107,900	5.00%	1,052,505	tying
22,294	5.00%	21,179	tying
55,117	5.00%	52,361	tying
26,431	5.00%	25,109	tying
377,563	5.00%	358,685	tying

121,918	5.00%	115,822	tying
52,591	5.00%	49,961	tying
769,107	5.00%	730,652	tying
105,409	5.00%	100,139	tying
20,996	5.00%	19,946	tying
2,776,748	2.00%	2,721,213	tying
3,896	5.00%	3,701	tying
85,768	5.00%	81,480	tying
664,950	5.00%	631,703	tying
872,754	5.00%	829,116	tying
9,526,011	5.00%	9,049,710	tying
8,442	6.00%	7,935	tying
11,238	5.00%	10,676	tying
1,575	5.00%	1,496	tying
84,301	5.00%	80,086	tying
3,815	5.00%	3,624	tying
7,589	5.00%	7,210	tying
62,766	5.00%	59,628	tying
156,067	5.00%	148,264	tying
21,204	5.00%	20,144	tying
34,924	5.00%	33,178	tying
64,084	5.00%	60,880	tying
2,210	5.00%	2,100	tying
224,628	5.00%	213,397	tying
17,916	5.00%	17,020	tying
543,085	5.00%	515,931	tying
9,801	5.00%	9,311	tying
57,875	5.00%	54,981	tying
1,298,817	5.00%	1,233,876	tying
67,297	5.00%	63,932	tying
30,078	5.00%	28,574	tying
126,613	5.00%	120,282	tying
198,966	5.00%	189,018	tying
49,098	5.00%	46,643	tying
68,809	5.00%	65,369	tying
14,011	5.00%	13,310	tying
471,694	5.00%	448,109	tying
111,683	5.00%	106,099	tying
133,419	5.00%	126,748	tying
15,359	6.00%	14,437	tying
418,486	5.00%	397,562	tying
315,149	5.00%	299,392	tying
112,119	5.00%	106,513	tying
1,621,784	5.00%	1,540,695	tying
12,450	5.00%	11,828	tying
482,895	5.00%	458,750	tying
34,790	5.00%	33,051	tying
80,344	5.00%	76,327	tying
69,803	5.00%	66,313	tying
56,820	5.00%	53,979	tying
21,449	5.00%	20,377	tying
999,234	5.00%	949,272	tying
1,479	5.00%	1,405	tying
403,457	5.00%	383,284	tying

[illegible]

77,184	5.00%	73,325	tying
15,211	5.00%	14,450	tying
28,022	5.00%	26,621	tying
18,707	5.00%	17,772	tying
310,401	5.00%	294,881	tying
295,199	5.00%	280,439	tying
1	5.00%	1	tying
34,387	5.00%	32,668	tying
488,756	5.00%	464,318	tying
2,964	5.00%	2,816	tying
427	5.00%	406	tying
5,062,543	5.00%	4,809,416	tying
16,140	5.00%	15,333	tying
79,172	5.00%	75,213	tying
1,360,463	5.00%	1,292,440	tying
2,711	6.00%	2,548	tying
13,348	5.00%	12,681	tying
8,361,379	5.00%	7,943,310	tying
84,220	5.00%	80,009	tying
243,395	5.00%	231,225	tying
57,172	5.00%	54,313	tying
4,073	5.00%	3,869	tying
103,115	5.00%	97,959	tying
26,121	5.00%	24,815	tying
15,680	5.00%	14,896	tying
105,120	5.00%	99,864	tying
40	5.00%	38	tying
389,394	5.00%	369,924	tying
354,368	5.00%	336,650	tying
51,207	5.00%	48,647	tying
913,762	5.00%	868,074	tying
7,670	5.00%	7,287	tying
1,552,193	5.00%	1,474,583	tying
9,039	5.00%	8,587	tying
68,193	5.00%	64,783	tying
13,261	5.00%	12,598	tying
315,346	5.00%	299,579	tying
94,363	5.00%	89,645	tying
273,426	5.00%	259,755	tying
62,549	6.00%	58,796	tying
176,046	6.00%	165,483	tying
13,249	5.00%	12,587	tying
276,771	5.00%	262,932	tying
261	5.00%	248	tying
7,542	5.00%	7,165	tying
103,509	5.00%	98,334	tying
215,067	5.00%	204,314	tying
73,378	5.00%	69,709	tying
6,612	5.00%	6,281	tying
82,082	5.00%	77,978	tying
37,554	5.00%	35,676	tying
35,726	5.00%	33,940	tying
6,285	5.00%	5,971	tying
60,756	5.00%	57,718	tying

[illegible]

7,010	5.00%	6,660	tying
1,533,795	5.00%	1,457,105	tying
6,323,624	5.00%	6,007,443	tying
1,696,628	5.00%	1,611,797	tying
1,999	5.00%	1,899	tying
51,572	5.00%	48,993	tying
6,496	5.00%	6,171	tying
659,597	5.00%	626,617	tying
58,815	5.00%	55,874	tying
834	5.00%	792	tying
26,526	5.00%	25,200	tying
42,724	5.00%	40,588	tying
12,860,606	6.00%	12,088,970	tying
125,752	5.00%	119,464	tying
21,469	5.00%	20,396	tying
18,176	5.00%	17,267	tying
18,290	5.00%	17,376	tying
105	5.00%	100	tying
58,642	5.00%	55,710	tying
204,695	5.00%	194,460	tying
119,404	6.00%	112,240	tying
31,036	5.00%	29,484	tying
45,838	5.00%	43,546	tying
4,558	5.00%	4,330	tying
114,037	5.00%	108,335	tying
4,345	5.00%	4,128	tying
14,426	5.00%	13,705	tying
15,707	5.00%	14,922	tying
58,323	5.00%	55,407	tying
1,648,259	5.00%	1,565,846	tying
86,036	5.00%	81,734	tying
104,908	5.00%	99,663	tying
349,133	5.00%	331,676	tying
15,648	6.00%	14,709	tying
2,616	6.00%	2,459	tying
23,856	5.00%	22,663	tying
14,013	5.00%	13,312	tying
75,780	5.00%	71,991	tying
4,519	5.00%	4,293	tying
116,568	5.00%	110,740	tying
231,650	5.00%	220,068	tying
52,036	5.00%	49,434	tying
263,565	5.00%	250,387	tying
11,408	5.00%	10,838	tying
1,609,625	5.00%	1,529,144	tying
21,378	5.00%	20,309	tying
124,714	5.00%	118,478	tying
490,206	5.00%	465,696	tying
1,396,466	5.00%	1,326,643	tying
178,465	5.00%	169,542	tying
1,805	5.00%	1,715	tying
90,391	5.00%	85,871	tying
650	5.00%	618	tying
12,109	5.00%	11,504	tying

[illegible]

46,658	5.00%	44,325	tying
123,523	6.00%	116,112	tying
1,511,447	5.00%	1,435,875	tying
87,049	5.00%	82,697	tying
13,222	5.00%	12,561	tying
27,192	5.00%	25,832	tying
13,929	5.00%	13,233	tying
74,307	5.00%	70,592	tying
10,732	5.00%	10,195	tying
569,599	5.00%	541,119	tying
45,298	5.00%	43,033	tying
57,128	5.00%	54,272	tying
6,820	5.00%	6,479	tying
36,934	6.00%	34,718	tying
668	5.00%	635	tying
6,231	5.00%	5,919	tying
1,130	5.00%	1,074	tying
2,855	5.00%	2,712	tying
5,397	5.00%	5,127	tying
4,048	5.00%	3,846	tying
41,738	5.00%	39,651	tying
89,925	5.00%	85,429	tying
13,965	5.00%	13,267	tying
40,715	5.00%	38,679	tying
3,088	5.00%	2,934	tying
102,444	5.00%	97,322	tying
51,303	5.00%	48,738	tying
131,497	5.00%	124,922	tying
179,747	5.00%	170,760	tying
232,775	5.00%	221,136	tying
9,835	5.00%	9,343	tying
82,191	5.00%	78,081	tying
12,543	5.00%	11,916	tying
350,966	5.00%	333,418	tying
7,626	5.00%	7,245	tying
102,277	5.00%	97,163	tying
5,568	5.00%	5,290	tying
206,274	5.00%	195,960	tying
51,278	5.00%	48,714	tying
119,592	5.00%	113,612	tying
23,209	5.00%	22,049	tying
106	5.00%	101	tying
1,544	5.00%	1,467	tying
1,544	5.00%	1,467	tying
276	5.00%	262	tying
828,807	5.00%	787,367	tying
12,783	5.00%	12,144	tying
22,747	5.00%	21,610	tying
1,247	5.00%	1,185	tying
57,053	5.00%	54,200	tying
44,650	5.00%	42,418	tying
97,487	5.00%	92,613	tying
3,915	5.00%	3,719	tying
46,387	5.00%	44,068	tying

56,442	5.00%	53,620	tying
310,518	5.00%	294,992	tying
3,880	5.00%	3,686	tying
25,302	5.00%	24,037	tying
122,768	5.00%	116,630	tying
292,277	5.00%	277,663	tying
319,770	5.00%	303,782	tying
227,355	5.00%	215,987	tying
198,287	5.00%	188,373	tying
254	5.00%	241	tying
797,408	5.00%	757,538	tying
47,807	5.00%	45,417	tying
59,281	5.00%	56,317	tying
23,208	5.00%	22,048	tying
95,632	5.00%	90,850	tying
113	5.00%	107	tying
46,940	5.00%	44,593	tying
15,631	5.00%	14,849	tying
3,981,526	5.00%	3,782,450	tying
221,170	5.00%	210,112	tying
10,145	5.00%	9,638	tying
44,737	5.00%	42,500	tying
18,604	5.00%	17,674	tying
13,156	5.00%	12,498	tying
44,388	5.00%	42,169	tying
58,499	5.00%	55,574	tying
94,700	5.00%	89,965	tying
159,946	5.00%	151,949	tying
199,021	5.00%	189,070	tying
127,864	5.00%	121,471	tying
344,974	5.00%	327,725	tying
1,617,551	5.00%	1,536,673	tying
380,902	5.00%	361,857	tying
1,062	5.00%	1,009	tying
27,406	5.00%	26,036	tying
38,337	5.00%	36,420	tying
36,211	5.00%	34,400	tying
25,479	5.00%	24,205	tying
14,652	5.00%	13,919	tying
105,475	5.00%	100,201	tying
7,924	5.00%	7,528	tying
981,103	5.00%	932,048	tying
73,444	5.00%	69,772	tying
33,251	5.00%	31,588	tying
298	5.00%	283	tying
92,729	5.00%	88,093	tying
78,738	5.00%	74,801	tying
46,143	5.00%	43,836	tying
17,710	5.00%	16,825	tying
41,285	5.00%	39,221	tying
16,554	5.00%	15,726	tying
3,633	5.00%	3,451	tying
204,260	5.00%	194,047	tying
82,059	5.00%	77,956	tying

[illegible]

101,360	5.00%	96,292	tying
20,233,202	5.00%	19,221,542	tying
287,959	5.00%	273,561	tying
90,292	5.00%	85,777	tying
102,747	5.00%	97,610	tying
15,881	5.00%	15,087	tying
116,539	5.00%	110,712	tying
60,161	5.00%	57,153	tying
103,082	5.00%	97,928	tying
43,270	5.00%	41,107	tying
141,227	5.00%	134,166	tying
101,962	5.00%	96,864	tying
29,132	5.00%	27,675	tying
728,273	5.00%	691,859	tying
22,463	5.00%	21,340	tying
10,570	5.00%	10,042	tying
51,204	5.00%	48,644	tying
9,935	5.00%	9,438	tying
25,437	5.00%	24,165	tying
12,538	5.00%	11,911	tying
44	5.00%	42	tying
13	5.00%	12	tying
83,620	5.00%	79,439	tying
61,465	5.00%	58,392	tying
2,401	5.00%	2,281	tying
2,383	5.00%	2,264	tying
527	5.00%	501	tying
49,600	5.00%	47,120	tying
91,504	6.00%	86,014	tying
16,981	5.00%	16,132	tying
165,937	5.00%	157,640	tying
138,250	5.00%	131,338	tying
94,813	5.00%	90,072	tying
44,408	5.00%	42,188	tying
1,603	5.00%	1,523	tying
70,504	5.00%	66,979	tying
1,232	5.00%	1,170	tying
75,774	5.00%	71,985	tying
17,282	5.00%	16,418	tying
313,342	5.00%	297,675	tying
79,914	5.00%	75,918	tying
150,700	5.00%	143,165	tying
23,631	5.00%	22,449	tying
195,645	5.00%	185,863	tying
556	5.00%	528	tying
89,869	5.00%	85,376	tying
65,760	5.00%	62,472	tying
24,924	5.00%	23,678	tying
61,123	5.00%	58,067	tying
762,005	5.00%	723,905	tying
570,560	5.00%	542,032	tying
4,149	5.00%	3,942	tying
289	5.00%	275	tying
233,474	5.00%	221,800	tying

[illegible]

58,252	5.00%	55,339	tying
2,424	5.00%	2,303	tying
362,403	5.00%	344,283	tying
8,549	5.00%	8,122	tying
60,291	5.00%	57,276	tying
96,496	5.00%	91,671	tying
9,590	5.00%	9,111	tying
175,624	5.00%	166,843	tying
32,656	5.00%	31,023	tying
6,564	5.00%	6,236	tying
11,159	5.00%	10,601	tying
21,056	5.00%	20,003	tying
257,277	5.00%	244,413	tying
82,012	5.00%	77,911	tying
17,187	5.00%	16,328	tying
18,879	5.00%	17,935	tying
26,263	5.00%	24,950	tying
47	5.00%	45	tying
373,287	5.00%	354,623	tying
21,975	5.00%	20,876	tying
7,374	5.00%	7,005	tying
2,016	5.00%	1,915	tying
60,065	5.00%	57,062	tying
96,022	5.00%	91,221	tying
44,383	5.00%	42,164	tying
17,226	5.00%	16,365	tying
32,692	5.00%	31,057	tying
8,056	5.00%	7,653	tying
2,349,438	5.00%	2,231,966	tying
39,640	5.00%	37,658	tying
270,019	5.00%	256,518	tying
7,175	5.00%	6,816	tying
11,270	5.00%	10,707	tying
72,029	5.00%	68,428	tying
68,612,742	6.00%	64,495,977	tying
12,539	5.00%	11,912	tying
40,562	5.00%	38,534	tying
6,522	5.00%	6,196	tying
95,754	5.00%	90,966	tying
44,136	5.00%	41,929	tying
391,062	5.00%	371,509	tying
935,172	5.00%	888,413	tying
57,195	5.00%	54,335	tying
109,530	5.00%	104,054	tying
7,575	5.00%	7,196	tying
21,763	5.00%	20,675	tying
83,162	5.00%	79,004	tying
203,877	5.00%	193,683	tying
26,280	5.00%	24,966	tying
2,288,176	5.00%	2,173,767	tying
2,376	5.00%	2,257	tying
306,683	5.00%	291,349	tying
680,285	5.00%	646,271	tying
2,364,038	5.00%	2,245,836	tying

71,100	5.00%	67,545	tying
252,948	5.00%	240,301	tying
38,588	5.00%	36,659	tying
139,395	5.00%	132,425	tying
23,505	5.00%	22,330	tying
824,617	5.00%	783,386	tying
19,578	5.00%	18,599	tying
113,206	5.00%	107,546	tying
200,289	5.00%	190,275	tying
48,883	5.00%	46,439	tying
74,942	5.00%	71,195	tying
64,604	5.00%	61,374	tying
8,562,034	5.00%	8,133,932	tying
12,240	5.00%	11,628	tying
64,483	5.00%	61,259	tying
52,327	5.00%	49,711	tying
103,460	5.00%	98,287	tying
145,827	5.00%	138,536	tying
109,860	5.00%	104,367	tying
6,360	5.00%	6,042	tying
125,898	5.00%	119,603	tying
32,192	5.00%	30,582	tying
5,692	6.00%	5,350	tying
53,648	5.00%	50,966	tying
190,041	5.00%	180,539	tying
103,693	5.00%	98,508	tying
91,834	5.00%	87,242	tying
286,363	5.00%	272,045	tying
197,086	5.00%	187,232	tying
69,245	5.00%	65,783	tying
119,959	5.00%	113,961	tying
1,697,160	5.00%	1,612,302	tying
39,544	5.00%	37,567	tying
82,403	5.00%	78,283	tying
442	5.00%	420	tying
106,135	5.00%	100,828	tying
378,033	5.00%	359,131	tying
11,382	5.00%	10,813	tying
49,641	5.00%	47,159	tying
47,670	5.00%	45,287	tying
1,080,782	5.00%	1,026,743	tying
13,525,525	6.00%	12,713,994	tying
605,271	5.00%	575,007	tying
2,557,185	5.00%	2,429,326	tying
85,620	5.00%	81,339	tying
26,680	5.00%	25,346	tying
672,073	5.00%	638,469	tying
2,900	5.00%	2,755	tying
1,175,052	5.00%	1,116,299	tying
594	5.00%	564	tying
3	5.00%	3	tying
51,097	5.00%	48,542	tying
58,160	5.00%	55,252	tying
2,665	5.00%	2,532	tying

14,810	5.00%	14,070	tying
397,750	6.00%	373,885	tying
16,447	5.00%	15,625	tying
141,531	5.00%	134,454	tying
315	5.00%	299	tying
383,244	5.00%	364,082	tying
83,805	5.00%	79,615	tying
149,121	5.00%	141,665	tying
231,994	5.00%	220,394	tying
14,292	5.00%	13,577	tying
293,598	5.00%	278,918	tying
102,960	6.00%	96,782	tying
129,226	6.00%	121,472	tying
25,357	5.00%	24,089	tying
482,796	5.00%	458,656	tying
2,459	5.00%	2,336	tying
14,376	5.00%	13,657	tying
116,142	5.00%	110,335	tying
302,216	5.00%	287,105	tying
61,006	5.00%	57,956	tying
156,775	5.00%	148,936	tying
71,120	5.00%	67,564	tying
117,022	5.00%	111,171	tying
707,955	5.00%	672,557	tying
16,235	5.00%	15,423	tying
9,744,427	5.00%	9,257,206	tying
196,020	6.00%	184,259	tying
1,088	5.00%	1,034	tying
51,303	5.00%	48,738	tying
63,856	5.00%	60,663	tying
76,760	5.00%	72,922	tying
112,888	5.00%	107,244	tying
413,474	5.00%	392,800	tying
145,180	5.00%	137,921	tying
324,039	5.00%	307,837	tying
158,890	5.00%	150,946	tying
197,025	6.00%	185,204	tying
24,011	5.00%	22,810	tying
151,195	5.00%	143,635	tying
464,187	5.00%	440,978	tying
32,334	5.00%	30,717	tying
365,033	5.00%	346,781	tying
17,162	5.00%	16,304	tying
119,522	5.00%	113,546	tying
2,944,833	5.00%	2,797,591	tying
128,690	5.00%	122,256	tying
560,523	5.00%	532,497	tying
19,745	5.00%	18,758	tying
968,463	5.00%	920,040	tying
1,028,371	5.00%	976,952	tying
956,306	5.00%	908,491	tying
18,695,498	5.00%	17,760,723	tying
107,350	5.00%	101,983	tying
24,000	5.00%	22,800	tying

EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
CORPORATE	AA	C1
GOVERNMENTS	AA	EUROPE - NON G7
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	AAA	C1
EQUITY	ADR	E2
CORPORATE	BBB	C1
CORPORATE	BBB	C1
SOVEREIGNS - EUROBONDS	AAA	C1
EQUITY	COMMON STOCK	E2
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
GOVERNMENTS	AAA	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	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	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
CORPORATE	A	C1
CMO AGENCIES	GNMA	C1
PRIVATE LABEL	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2

3,902	6.00%	3,668	tying
1,109,884	6.00%	1,043,291	tying
1,967	5.00%	1,869	tying
208,113	5.00%	197,707	tying
10	5.00%	10	tying
329,184	5.00%	312,725	tying
1,074,794	2.00%	1,053,298	tying
336,947	5.00%	320,100	tying
15,276	5.00%	14,512	tying
9,093	5.00%	8,638	tying
774,755	5.00%	736,017	tying
172,700	6.00%	162,338	tying
40,519	5.00%	38,493	tying
3,127	5.00%	2,971	tying
3,002	5.00%	2,852	tying
228,372	5.00%	216,953	tying
244,666	5.00%	232,433	tying
67,140	5.00%	63,783	tying
69,748	5.00%	66,261	tying
1	2.00%	1	tying
23,650	5.00%	22,468	tying
1	2.00%	1	tying
129	2.00%	126	tying
3,966,556	2.00%	3,887,225	tying
9,560,285	2.00%	9,369,079	tying
729,292	2.00%	714,706	tying
743,231	2.00%	728,366	tying
1,056,420	2.00%	1,035,292	tying
196,418	5.00%	186,597	tying
573,173	5.00%	544,514	tying
9,400	5.00%	8,930	tying
79,808	5.00%	75,818	tying
21,756	5.00%	20,668	tying
183,890	5.00%	174,696	tying
502,064	5.00%	476,961	tying
84,252	6.00%	79,197	tying
17,753	5.00%	16,865	tying
85,970	5.00%	81,672	tying
17,324	5.00%	16,458	tying
363,708	5.00%	345,523	tying
16,379	5.00%	15,560	tying
190,019	5.00%	180,518	tying
177,803	5.00%	168,913	tying
200,165	5.00%	190,157	tying
102,377	5.00%	97,258	tying
314,276	6.00%	295,419	tying
104,416	5.00%	99,195	tying
5,263	5.00%	5,000	tying
699,732	5.00%	664,745	tying
1,043,555	2.00%	1,022,684	tying
880,902	5.00%	836,857	tying
10,359	5.00%	9,841	tying
34,408	5.00%	32,688	tying
18,744	5.00%	17,807	tying

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

49,522	5.00%	47,046	tying
135,854	5.00%	129,061	tying
1,992,480	#N/A	#N/A	#N/A
3,032,291	5.00%	2,880,676	tying
926,480	5.00%	880,156	tying
7,151,600	2.00%	7,008,568	tying
106,671	5.00%	101,337	tying
63,333	2.00%	62,066	tying
37,730	5.00%	35,844	tying
364,521	5.00%	346,295	tying
52,782	5.00%	50,143	tying
24,562	5.00%	23,334	tying
305,231	5.00%	289,969	tying
99,272	5.00%	94,308	tying
57,593	5.00%	54,713	tying
64,568	5.00%	61,340	tying
69,942	5.00%	66,445	tying
4,121,311	5.00%	3,915,245	tying
358,032	5.00%	340,130	tying
1,419,339	5.00%	1,348,372	tying
45,868	5.00%	43,575	tying
59,387	5.00%	56,418	tying
379,097	5.00%	360,142	tying
454,279	5.00%	431,565	tying
452,035	5.00%	429,433	tying
83,830	5.00%	79,639	tying
150,318	6.00%	141,299	tying
73,649	5.00%	69,967	tying
36,807	5.00%	34,967	tying
4,135	5.00%	3,928	tying
597,437	5.00%	567,565	tying
107,859	5.00%	102,466	tying
115,817	5.00%	110,026	tying
196,994	5.00%	187,144	tying
1,159,113	6.00%	1,089,566	tying
110,035	5.00%	104,533	tying
5,531	5.00%	5,254	tying
22,741	5.00%	21,604	tying
455,523	5.00%	432,747	tying
1,388,190	5.00%	1,318,781	tying
222,456	5.00%	211,333	tying
167,677	5.00%	159,293	tying
616,980	5.00%	586,131	tying
1,994	5.00%	1,894	tying
11,322	5.00%	10,756	tying
70,241	5.00%	66,729	tying
175,657	5.00%	166,874	tying
7,226	5.00%	6,865	tying
55,293	5.00%	52,528	tying
1,274	5.00%	1,210	tying
352	5.00%	334	tying
41,882	6.00%	39,369	tying
204,343	5.00%	194,126	tying
307,258	5.00%	291,895	tying

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	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	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
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
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	E1
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	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
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
CORPORATE - NON G7	BBB+	C1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	C1
CORPORATE	BBB	C1
CMO AGENCIES	GNMA	C2

220,229	5.00%	209,218	tying
35,871	5.00%	34,077	tying
516,941	5.00%	491,094	tying
32,406	5.00%	30,786	tying
247,006	5.00%	234,656	tying
888,701	5.00%	844,266	tying
312,598	5.00%	296,968	tying
129,243	5.00%	122,781	tying
7,729	5.00%	7,343	tying
60,411	5.00%	57,390	tying
20,715	5.00%	19,679	tying
116,610	5.00%	110,780	tying
1,194,229	5.00%	1,134,518	tying
208,872	5.00%	198,428	tying
3,014	5.00%	2,863	tying
357,536	5.00%	339,659	tying
280,670	5.00%	266,637	tying
221,152	5.00%	210,094	tying
847	5.00%	805	tying
17,520	5.00%	16,644	tying
19,729	5.00%	18,743	tying
323	5.00%	307	tying
5,895	5.00%	5,600	tying
231,496	5.00%	219,921	tying
261,433	5.00%	248,361	tying
702	5.00%	667	tying
29,104	5.00%	27,649	tying
8,210	5.00%	7,800	tying
208,485	5.00%	198,061	tying
1,892	5.00%	1,797	tying
20,657	5.00%	19,624	tying
76,959	5.00%	73,111	tying
9,300	5.00%	8,835	tying
25,621	5.00%	24,340	tying
70,356	5.00%	66,838	tying
264,250	5.00%	251,038	tying
28,189	5.00%	26,780	tying
224,994	5.00%	213,744	tying
131,057	5.00%	124,504	tying
123,353	5.00%	117,185	tying
96,425	5.00%	91,604	tying
1,454,816	5.00%	1,382,075	tying
94	5.00%	89	tying
188,004	5.00%	178,604	tying
147,581	5.00%	140,202	tying
404,312	5.00%	384,096	tying
201,429	5.00%	191,358	tying
409,694	5.00%	389,209	tying
2,371	5.00%	2,252	tying
8,537,117	5.00%	8,110,261	tying
81,795	5.00%	77,705	tying
10,275,769	5.00%	9,761,981	tying
11,053,218	5.00%	10,500,557	tying
81,240	2.00%	79,615	tying

CMO AGENCIES	GNMA	C2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
CONVERTIBLES	A	C1
EQUITY	COMMON STOCK	E1
CORPORATE	BBB	C1
CORPORATE	A	C1
CANADIAN	PROVINCE	C1
GOVERNMENTS	NULL	G7
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
CORPORATE	BBB	C1
GOVERNMENTS	NULL	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CANADIAN	BONDS/NOTES	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
CANADIAN	PROVINCE	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	AAA	C1
CORPORATE	BBB	C2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
CANADIAN	BONDS/NOTES	C1
GOVERNMENTS	NULL	G7
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CORPORATE	BBB+	C1
CORPORATE	AAA	C1
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1

23,645	2.00%	23,172	tying
192,299	5.00%	182,684	tying
69,762	5.00%	66,274	tying
108,069	5.00%	102,666	tying
417,450	5.00%	396,578	tying
19,601	5.00%	18,621	tying
168,181	6.00%	158,090	tying
94,928	5.00%	90,182	tying
2,185,000	5.00%	2,075,750	tying
46,400	5.00%	44,080	tying
19,563,736	#N/A	#N/A	#N/A
19,565	1.50%	19,272	NO
2,361	5.00%	2,243	tying
9,199	5.00%	8,739	tying
3,336,470	5.00%	3,169,647	tying
632,593	5.00%	600,963	tying
5,663,631	2.00%	5,550,358	tying
1,221,303	5.00%	1,160,238	tying
22,651	5.00%	21,518	tying
3,476,760	5.00%	3,302,922	tying
378,020	1.50%	372,350	NO
56,164	5.00%	53,356	tying
20,550	5.00%	19,523	tying
89,781	5.00%	85,292	tying
752,552	2.00%	737,501	tying
55	5.00%	52	tying
665,649	5.00%	632,367	tying
34,108	5.00%	32,403	tying
5,987,394	5.00%	5,688,024	tying
1,069,366	#N/A	#N/A	#N/A
120,407	5.00%	114,387	tying
4,043	5.00%	3,841	tying
14,153	5.00%	13,445	tying
38,651	5.00%	36,718	tying
159,912	5.00%	151,916	tying
863,588	5.00%	820,409	tying
1,195,162	5.00%	1,135,404	tying
488,523	5.00%	464,097	tying
21,574,725	5.00%	20,495,989	tying
221,672	5.00%	210,588	tying
550,116	5.00%	522,610	tying
2,229,875	5.00%	2,118,381	tying
3,888,004	2.00%	3,810,244	tying
1	1.50%	1	NO
148,557	5.00%	141,129	tying
24,567	5.00%	23,339	tying
5,554,459	5.00%	5,276,736	tying
6,679,144	5.00%	6,345,187	tying
138,212	5.00%	131,301	tying
99,418	5.00%	94,447	tying
826,949	5.00%	785,602	tying
7,577	5.00%	7,198	tying
37	5.00%	35	tying
1,586	5.00%	1,507	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
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EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	AAA	G2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2

107,824	5.00%	102,433	tying
31,251	5.00%	29,688	tying
3,472	5.00%	3,298	tying
11,689	5.00%	11,105	tying
14,936	5.00%	14,189	tying
58,098	5.00%	55,193	tying
6,778	5.00%	6,439	tying
120,880	5.00%	114,836	tying
37,320	5.00%	35,454	tying
838	5.00%	796	tying
12,971	5.00%	12,322	tying
39,870	5.00%	37,877	tying
152,621	5.00%	144,990	tying
114,079	5.00%	108,375	tying
15,518	5.00%	14,742	tying
52,376	5.00%	49,757	tying
5,921	5.00%	5,625	tying
69,281	5.00%	65,817	tying
118,428	5.00%	112,507	tying
150,048	5.00%	142,546	tying
108,722	5.00%	103,286	tying
113,930	5.00%	108,234	tying
21,183	5.00%	20,124	tying
4,034	5.00%	3,832	tying
1,386	5.00%	1,317	tying
9,653	5.00%	9,170	tying
2,890	5.00%	2,746	tying
12,180	5.00%	11,571	tying
44,189	5.00%	41,980	tying
12,803	5.00%	12,163	tying
3,191	5.00%	3,031	tying
44,674	5.00%	42,440	tying
15,431	5.00%	14,659	tying
24,272	5.00%	23,058	tying
1,327	5.00%	1,261	tying
131,129	5.00%	124,573	tying
345	5.00%	328	tying
2,530	5.00%	2,404	tying
193,102	5.00%	183,447	tying
6,295	5.00%	5,980	tying
29,762	5.00%	28,274	tying
5,078	5.00%	4,824	tying
110,036	5.00%	104,534	tying
11,961	5.00%	11,363	tying
6,808	5.00%	6,468	tying
9,929	5.00%	9,433	tying
4,422	5.00%	4,201	tying
12	5.00%	11	tying
23,265	5.00%	22,102	tying
20,441	5.00%	19,419	tying
17,640,544	#N/A	#N/A	#N/A
30,768	5.00%	29,230	tying
58,084	5.00%	55,180	tying
34,896	5.00%	33,151	tying

EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
CORPORATE	A	C1
CORPORATE	A	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
GOVERNMENTS	BBB	C1
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AAA	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
CORPORATE	AA	C1
GOVERNMENTS	NULL	G7
GOVERNMENTS	AAA	G1
CONVERTIBLES	AAA	C1
CORPORATE	AAA	C1
PREFERRED	PREFERRED STOCK	E2
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	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
GOVERNMENTS	AAA	G7
GOVERNMENTS	NULL	G7
EQUITY	ADR	E2
EQUITY	ADR	E2
GOVERNMENTS	NULL	G7
CONVERTIBLES	BBB+	C1
CORPORATE	BBB	C1
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	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
CORPORATE	A	C1
CORPORATE	A	C1

945	5.00%	898	tying
46,071	5.00%	43,767	tying
4,252,407	5.00%	4,039,787	tying
72,008	5.00%	68,408	tying
106,933	5.00%	101,586	tying
1,546,041	5.00%	1,468,739	tying
98,844	5.00%	93,902	tying
31,256	2.00%	30,631	tying
380,721	5.00%	361,685	tying
1	1.50%	1	tying
904,187	1.50%	890,624	NO
1	1.50%	1	NO
2,080	5.00%	1,976	tying
279,091	1.50%	274,905	NO
818,045	2.00%	801,684	tying
1,572,097	#N/A	#N/A	#N/A
2,115,500	5.00%	2,009,725	tying
3,472,000	5.00%	3,298,400	tying
26,339,950	5.00%	25,022,953	tying
797,091	5.00%	757,236	tying
1,347,109	5.00%	1,279,754	tying
909,563	5.00%	864,085	tying
8,351	5.00%	7,933	tying
591	5.00%	561	tying
3,378	5.00%	3,209	tying
359,360	5.00%	341,392	tying
43,123	5.00%	40,967	tying
1,206	5.00%	1,146	tying
9,477	5.00%	9,003	tying
25,909	5.00%	24,614	tying
6,661	5.00%	6,328	tying
4,052	5.00%	3,849	tying
20,858	5.00%	19,815	tying
24,145	5.00%	22,938	tying
1,411,308	1.50%	1,390,138	tying
2,898,376	1.50%	2,854,900	NO
566,055	6.00%	532,092	tying
990,386	6.00%	930,963	tying
118,356,322	1.50%	116,580,977	NO
4,163,125	6.00%	3,913,338	tying
931,180	5.00%	884,621	tying
2,242,791	5.00%	2,130,651	tying
1,295,282	5.00%	1,230,518	tying
385,543	5.00%	366,266	tying
16,435	5.00%	15,613	tying
1,597,602	5.00%	1,517,722	tying
5,888	5.00%	5,594	tying
2,686,561	5.00%	2,552,233	tying
268,058	5.00%	254,655	tying
3,029,327	5.00%	2,877,861	tying
64,924	5.00%	61,678	tying
995,692	5.00%	945,907	tying
760,000	5.00%	722,000	tying
941,389	5.00%	894,320	tying

EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
ASSET BACKS	B	C2
EQUITY	COMMON STOCK	E2
PRIVATE LABEL	AAA	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
ASSET BACKS	B	C2
CORPORATE	A	C1
CORPORATE	A	C1
CMO AGENCIES	GNMA	C2
CORPORATE	BBB	C1
CORPORATE	A	C1
CORPORATE	BBB	C1
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
ASSET BACKS	B	C2
EQUITY	COMMON STOCK	E2
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	AAAMJ	G7
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
CORPORATE	AAA	C1
GOVERNMENTS	BB-	NULL
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
CORPORATE	AAA	C1
CORPORATE	BBB	C1
AGENCY	OTHERS	G2
CORPORATE	AA	C2
CMO AGENCIES	GNMA	C1
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
EQUITY	COMMON STOCK	E1
CORPORATE	BBB	C1

48,803	5.00%	46,363	tying	
421,643	5.00%	400,561	tying	
111,343	5.00%	105,776	tying	
304,396	5.00%	289,176	tying	
114,056	5.00%	108,353	tying	
88,450	5.00%	84,028	tying	
4	5.00%	4	tying	
786,513	5.00%	747,187	tying	
13,529	5.00%	12,853	tying	
106,911	5.00%	101,565	tying	
21,091	5.00%	20,036	tying	
241,836	#N/A	#N/A		#N/A
477,292	5.00%	453,427	tying	
2,536,380	4.00%	2,434,925	tying	
1,731,921	5.00%	1,645,325	tying	
5	5.00%	5	tying	
1,686,662	#N/A	#N/A		#N/A
3,994,983	5.00%	3,795,234	tying	
3,594,732	5.00%	3,414,995	tying	
623,219	2.00%	610,755	tying	
3,007,374	5.00%	2,857,005	tying	
32,492	5.00%	30,867	tying	
63,215,232	5.00%	60,054,470	tying	
8,314,854	2.00%	8,148,557	tying	
2,836,126	2.00%	2,779,403	tying	
556,295	5.00%	528,480	tying	
42,283	5.00%	40,169	tying	
3,787,335	5.00%	3,597,968	tying	
2,556,004	5.00%	2,428,204	tying	
200,182	5.00%	190,173	tying	
422,771	#N/A	#N/A		#N/A
33,365,726	5.00%	31,697,440	tying	
45,014	5.00%	42,763	tying	
125,645	5.00%	119,363	tying	
10,331	5.00%	9,814	tying	
425	100.00%	-	NO	
870	100.00%	-	NO	
122,009	2.00%	119,569	tying	
5	1.50%	5	tying	
519,919	5.00%	493,923	tying	
8,061	5.00%	7,658	tying	
16,246,607	5.00%	15,434,277	tying	
7,695,512	#N/A	#N/A		#N/A
12,552,867	2.00%	12,301,810	tying	
2,496	2.00%	2,446	tying	
36,559	5.00%	34,731	tying	
1,188,000	5.00%	1,128,600	tying	
1,152,923	#N/A	#N/A		#N/A
50,000	5.00%	47,500	tying	
14,997,372	2.00%	14,697,425	tying	
10,625,368	1.50%	10,465,987	NO	
7,071,251	1.50%	6,965,182	NO	
20,816	5.00%	19,775	tying	
220,247	5.00%	209,235	tying	

GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
GOVERNMENTS	NULL	G7
EQUITY	COMMON STOCK	E2
GOVERNMENTS	NULL	G7
EQUITY	COMMON STOCK	E2
GOVERNMENTS	NULL	G7
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
GOVERNMENTS	NULL	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
ASSET BACKS	AA	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
GOVERNMENTS	NULL	G7
CMO AGENCIES	GNMA	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CMO AGENCIES	GNMA	C1
GOVERNMENTS	A	C1
GOVERNMENTS	A	C1
GOVERNMENTS	A	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CMO AGENCIES	GNMA	C2
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
EQUITY	COMMON STOCK	E2
CMO AGENCIES	GNMA	C2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	AAA	C2
ASSET BACKS	AAA	C2
ASSET BACKS	AAA	C2
CORPORATE	BBB	C1
CMO AGENCIES	GNMA	C2
CORPORATE	BBB	C1

156,847	1.50%	154,494	NO
7,610,260	1.50%	7,496,106	NO
2,271,157	1.50%	2,237,090	NO
45,935	5.00%	43,638	tying
1,681,245	1.50%	1,656,026	NO
6,156	5.00%	5,848	tying
3,130,823	1.50%	3,083,861	NO
567,372	5.00%	539,003	tying
47,813	5.00%	45,422	tying
7,625	5.00%	7,244	tying
29,887	5.00%	28,393	tying
23,406	5.00%	22,236	tying
56,305	5.00%	53,490	tying
531	5.00%	504	tying
425,401	1.50%	419,020	NO
21,424	5.00%	20,353	tying
1,559,927	5.00%	1,481,931	tying
840,532	5.00%	798,505	tying
552,257	5.00%	524,644	tying
11,229	5.00%	10,668	tying
6,352	5.00%	6,034	tying
136,930	5.00%	130,084	tying
7,591	5.00%	7,211	tying
131,697	5.00%	125,112	tying
198,536	5.00%	188,609	tying
10,891,263	1.50%	10,727,894	NO
62,386,732	2.00%	61,138,997	tying
216,097	5.00%	205,292	tying
13,222	5.00%	12,561	tying
388,304	2.00%	380,538	tying
482,863	2.00%	473,206	tying
12,601,187	2.00%	12,349,163	tying
17,934	1.50%	17,665	tying
1,925	5.00%	1,829	tying
11,840	5.00%	11,248	tying
5,899,682	2.00%	5,781,688	tying
745	5.00%	708	tying
10,587	5.00%	10,058	tying
23,604	5.00%	22,424	tying
8,528,438	2.00%	8,357,869	tying
740,268	5.00%	703,255	tying
28,922	5.00%	27,476	tying
971	5.00%	922	tying
45,895	5.00%	43,600	tying
105,674	2.00%	103,561	tying
31,891	5.00%	30,296	tying
44,664	5.00%	42,431	tying
444	5.00%	422	tying
12,873,035	5.00%	12,229,383	tying
30,669,075	5.00%	29,135,621	tying
30,477,669	5.00%	28,953,786	tying
7,141,191	5.00%	6,784,131	tying
2,587,500	2.00%	2,535,750	tying
121,844	5.00%	115,752	tying

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	C2
CMO AGENCIES	GNMA	C1
CMO AGENCIES	GNMA	C2
PRIVATE LABEL	AAA	C1
ASSET BACKS	A	C1
ASSET BACKS	BBB	C1
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
ASSET BACKS	AA	C1
CMO AGENCIES	GNMA	C2
CORPORATE	AAA	C1
CORPORATE	AA	C1
ASSET BACKS	AA	C1
ASSET BACKS	AAA	C1
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	KY
EQUITY	COMMON STOCK	KY
EQUITY	COMMON STOCK	KY
EQUITY	COMMON STOCK	KY
CMO AGENCIES	GNMA	C2
CMO AGENCIES	BB	C2
EQUITY	COMMON STOCK	KY
EQUITY	COMMON STOCK	KY
CORPORATE	BBB-MJ	C1
CORPORATE	BBB	C1
CORPORATE	BBB+MJ	C1
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
CMO AGENCIES	GNMA	C2
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
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
PREFERRED	EQUITY	E2
CMO AGENCIES	GNMA	C2
CORPORATE	B	C2
CMO AGENCIES	GNMA	C2

1,045,000		2.00%	1,024,100	tying	
3,948,000		2.00%	3,869,040	tying	
5,292,000		2.00%	5,186,160	tying	
25,000		2.00%	24,500	tying	
2,964		2.00%	2,905	tying	
8,470,000		5.00%	8,046,500	tying	
57,625		5.00%	54,744	tying	
495,320		2.00%	485,414	tying	
15,592,700		2.00%	15,280,846	tying	
140,000		2.00%	137,200	tying	
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	
1,586,816		2.00%	1,555,080	tying	
2,600,000		2.00%	2,548,000	tying	
3,162,400		5.00%	3,004,280	tying	
2,250,000		2.00%	2,205,000	tying	
100		5.00%	95	tying	
1,275,000		5.00%	1,211,250	tying	
12		5.00%	11	tying	
650,000		5.00%	617,500	tying	
1,786,762		2.00%	1,751,027	tying	
6,711,600		2.00%	6,577,368	tying	
1,680,927		2.00%	1,647,308	tying	
548,542		5.00%	521,115	tying	
8,882,940	#N/A		#N/A		#N/A
496,360	#N/A		#N/A		#N/A
631,720	#N/A		#N/A		#N/A
1,057,544	#N/A		#N/A		#N/A
34,764,206		2.00%	34,068,922	tying	
6,512,000	#N/A		#N/A		#N/A
1,858,080	#N/A		#N/A		#N/A
153,371	#N/A		#N/A		#N/A
2,020,000		5.00%	1,919,000	tying	
10,203		5.00%	9,693	tying	
29,775		5.00%	28,286	tying	
78,652		2.00%	77,079	tying	
34,764,206		2.00%	34,068,922	tying	
2,202,257		2.00%	2,158,212	tying	
39,326,025		2.00%	38,539,505	tying	
9,259,697		5.00%	8,796,712	tying	
1,812,142		5.00%	1,721,535	tying	
360,994		5.00%	342,944	tying	
1,456,661		5.00%	1,383,828	tying	
1,668,468		5.00%	1,585,045	tying	
9,328,920		5.00%	8,862,474	tying	
2,609,429		5.00%	2,478,958	tying	
49,676		5.00%	47,192	tying	
2,713,495		2.00%	2,659,225	tying	
1,500,287		2.00%	1,470,281	tying	
4,905		5.00%	4,660	tying	
285,506		2.00%	279,796	tying	
320,000		5.00%	304,000	NO	
5,759,895		2.00%	5,644,697	tying	

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

18,239,667	2.00%	17,874,874	tying
15,032	5.00%	14,280	tying
223,804	5.00%	212,614	tying
3,941,055	5.00%	3,744,002	tying
1,117,490	2.00%	1,095,140	tying
1,016	5.00%	965	tying
39,859	5.00%	37,866	tying
12	5.00%	11	tying
50	5.00%	48	tying
207,939	5.00%	197,542	tying
882,853	6.00%	829,882	tying
5,095,500	6.00%	4,789,770	tying
43,579,970	5.00%	41,400,972	tying
1,626,019	5.00%	1,544,718	tying
39,358,095	5.00%	37,390,190	tying
995,512	5.00%	945,736	tying
159,520	5.00%	151,544	tying
2,559,037	5.00%	2,431,085	tying
12,276	6.00%	11,539	tying
365,817	6.00%	343,868	tying
42,394	5.00%	40,274	tying
102,600	5.00%	97,470	tying
9,889	5.00%	9,395	tying
41,456	5.00%	39,383	tying
51,239	5.00%	48,677	tying
9,978	5.00%	9,479	tying
51,062	5.00%	48,509	tying
2,454,027	5.00%	2,331,326	tying
237,819	5.00%	225,928	tying
134,396	5.00%	127,676	tying
547,054	5.00%	519,701	tying
358,975	5.00%	341,026	tying
15,916	5.00%	15,120	tying
51,398	5.00%	48,828	tying
22,238	5.00%	21,126	tying
10,634	6.00%	9,996	tying
109,541	5.00%	104,064	tying
433,100	5.00%	411,445	tying
91,816	5.00%	87,225	tying
3,045,000	2.00%	2,984,100	tying
3,110,427	5.00%	2,954,906	tying
37,138	5.00%	35,281	tying
654,504	5.00%	621,779	tying
4,348	5.00%	4,131	tying
187,341	5.00%	177,974	tying
68,022	5.00%	64,621	tying
10,569	5.00%	10,041	tying
25,668	5.00%	24,385	tying
5,051	5.00%	4,798	tying
21,290	5.00%	20,226	tying
93	6.00%	87	tying
93	6.00%	87	tying
93	6.00%	87	tying
93	6.00%	87	tying

EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	US
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
CORPORATE	A	C1
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
CMO AGENCIES	GNMA	C2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
CMO AGENCIES	GNMA	C1
CMO AGENCIES	GNMA	C2
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	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
CORPORATE	BBB	C1
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
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	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
CMO AGENCIES	GNMA	C2
EQUITY	COMMON STOCK	E2

10,200	5.00%	9,690	tying	
10	#N/A			#N/A
409,728	5.00%	389,242	tying	
7,099	5.00%	6,744	tying	
19,449,288	5.00%	18,476,824	tying	
157,942	5.00%	150,045	tying	
54,285	5.00%	51,571	tying	
790,142	5.00%	750,635	tying	
885,946	5.00%	841,649	tying	
9,018,750	2.00%	8,838,375	tying	
60,606	5.00%	57,576	tying	
15,456	6.00%	14,529	tying	
8	2.00%	8	tying	
9,195,997	2.00%	9,012,077	tying	
10,208	5.00%	9,698	tying	
6,434	5.00%	6,112	tying	
3,461	5.00%	3,288	tying	
243,566	5.00%	231,388	tying	
2,145	5.00%	2,038	tying	
18,521	5.00%	17,595	tying	
235,600	5.00%	223,820	tying	
40,079	5.00%	38,075	tying	
883,400	5.00%	839,230	tying	
45,436	5.00%	43,164	tying	
11,112	5.00%	10,556	tying	
29,847	6.00%	28,056	tying	
731,394	5.00%	694,824	tying	
465,700	6.00%	437,758	tying	
30,379	5.00%	28,860	tying	
99	5.00%	94	tying	
341,610	5.00%	324,530	tying	
134,860	5.00%	128,117	tying	
1	5.00%	1	tying	
98,679	5.00%	93,745	tying	
23,760	5.00%	22,572	tying	
15,000	5.00%	14,250	tying	
10,560	5.00%	10,032	tying	
13,236	6.00%	12,442	tying	
38,958	5.00%	37,010	tying	
18,122	5.00%	17,216	tying	
134,343	6.00%	126,282	tying	
158,238	5.00%	150,326	tying	
70,068	6.00%	65,864	tying	
1,365,249	6.00%	1,283,334	tying	
165,529	5.00%	157,253	tying	
73,170	5.00%	69,512	tying	
13,143	5.00%	12,486	tying	
24,001	5.00%	22,801	tying	
152,011	6.00%	142,890	tying	
108,912	5.00%	103,466	tying	
25,895	5.00%	24,600	tying	
90,350	5.00%	85,833	tying	
2,240,000	2.00%	2,195,200	tying	
76,195	5.00%	72,385	tying	

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

31,255	5.00%	29,692	tying
65,189	5.00%	61,930	tying
201,167	6.00%	189,097	tying
144,146	6.00%	135,497	tying
41,943	5.00%	39,846	tying
19,350,000	2.00%	18,963,000	tying
9,895,222	5.00%	9,400,461	tying
3,059	5.00%	2,906	tying
32,090,886	5.00%	30,486,342	tying
71,547	5.00%	67,970	tying
285,750	5.00%	271,463	tying
17,095,092	5.00%	16,240,337	tying
1,960	5.00%	1,862	tying
1,967,000	5.00%	1,868,650	tying
121,000	5.00%	114,950	tying
11,608	5.00%	11,028	tying
25,706	5.00%	24,421	tying
252	5.00%	239	tying
106,608	5.00%	101,278	tying
137,702	5.00%	130,817	tying
344	5.00%	327	tying
74,295	5.00%	70,580	tying
19,750	5.00%	18,763	tying
120,636	5.00%	114,604	tying
249,040	5.00%	236,588	tying
9,773	5.00%	9,284	tying
6,099	5.00%	5,794	tying
1,836,000	5.00%	1,744,200	tying
2,788	6.00%	2,621	tying
270,224	6.00%	254,011	tying
38,027	5.00%	36,126	tying
222,543	5.00%	211,416	tying
170,215	5.00%	161,704	tying
6,398	5.00%	6,078	tying
6,090	5.00%	5,786	tying
39,000	5.00%	37,050	tying
75,474	5.00%	71,700	tying
2,201,005	5.00%	2,090,955	tying
48,887	5.00%	46,443	tying
1,287	6.00%	1,210	tying
2,514,748	1.50%	2,477,027	tying
65,283	5.00%	62,019	tying
155,800	5.00%	148,010	tying
24,888	5.00%	23,644	tying
971	5.00%	922	tying
1,217,970	5.00%	1,157,072	tying
2,190	5.00%	2,081	tying
155,820	6.00%	146,471	tying
2,605,930	5.00%	2,475,634	tying
90,270	5.00%	85,757	tying
41,904	5.00%	39,809	tying
426	5.00%	405	tying
40,000	5.00%	38,000	tying
19,890	5.00%	18,896	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	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	AAA	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
CORPORATE	AAA	C1
CORPORATE	AA	C2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
PREFERRED	PREFERRED STOCK	E2
PREFERRED	PREFERRED STOCK	E2
PREFERRED	EQUITY	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
PREFERRED	PREFERRED STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
CORPORATE	AAA	C1
CORPORATE	A	C1
CORPORATE	A	C1
CORPORATE	A	C1
CORPORATE	BBB	C1
CORPORATE	A	C1
CORPORATE	A	C1
CORPORATE	A	C1
CORPORATE	A	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
CORPORATE	BBB	C1
PREFERRED	PREFERRED STOCK	E2
PREFERRED	PREFERRED STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
ASSET BACKS	AAA	C1
CORPORATE	BBB	C1

19,548	5.00%	18,571	tying
2,481	5.00%	2,357	tying
1,563	5.00%	1,485	tying
1,746	5.00%	1,659	tying
5,100	5.00%	4,845	tying
2,945	5.00%	2,798	tying
306	5.00%	291	tying
679,776	6.00%	638,989	tying
21,035	5.00%	19,983	tying
79,418	5.00%	75,447	tying
1,000	5.00%	950	tying
1,211	5.00%	1,150	tying
35,254	5.00%	33,491	tying
47,547	5.00%	45,170	tying
3,910,120	5.00%	3,714,614	tying
188,029	5.00%	178,628	tying
25,412	5.00%	24,141	tying
67,000	5.00%	63,650	tying
2,398,955	5.00%	2,279,007	tying
490	5.00%	466	tying
1,850,284	5.00%	1,757,770	tying
71,400	5.00%	67,830	tying
167,009	5.00%	101,659	tying
130,800	6.00%	122,952	tying
9,696	6.00%	9,114	tying
243	6.00%	228	tying
133	6.00%	125	tying
1,988,000	5.00%	1,888,600	tying
2,982,000	5.00%	2,832,900	tying
2,255,250	5.00%	2,142,488	tying
2	5.00%	2	tying
23,851,746	5.00%	22,659,159	tying
650,200	5.00%	617,690	tying
6,180	5.00%	5,871	tying
38,403	5.00%	36,483	tying
141,792	5.00%	134,702	tying
3,949,616	5.00%	3,752,135	tying
11,692	5.00%	11,107	tying
6,720,000	5.00%	6,384,000	tying
4,901,797	5.00%	4,656,707	tying
593,748	5.00%	564,061	tying
20,180	5.00%	19,171	tying
25,045	5.00%	23,793	tying
2,240	5.00%	2,128	tying
2,000	5.00%	1,900	tying
24,965	5.00%	23,717	tying
980	5.00%	931	tying
2,055	5.00%	1,952	tying
4,978,000	5.00%	4,729,100	tying
7,113,480	5.00%	6,757,806	tying
168,542	6.00%	158,429	tying
78,645	5.00%	74,713	tying
8,478,585	5.00%	8,054,656	tying
88,279	5.00%	83,865	tying

EQUITY	COMMON STOCK	E2
CORPORATE	AA	C2
CORPORATE	BBB	C1
CORPORATE	AAA	C1
EQUITY	COMMON STOCK	E2
CORPORATE	AA	C2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
CORPORATE	AA	C1
CORPORATE	BBB+	C2
CORPORATE	BBB	C1
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
CORPORATE	A	C1
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
CORPORATE	AA	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
CORPORATE	AAA	C1
CORPORATE	BBB	C1
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
CMO AGENCIES	GNMA	C2
CORPORATE	A	C1
CORPORATE	A	C1
CORPORATE	BBB+	C1
EQUITY	COMMON STOCK	E2
ASSET BACKS	AA	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2

299,247	5.00%	284,285	tying
48,750	5.00%	46,313	tying
776,844	5.00%	738,002	tying
50,375	5.00%	47,856	tying
4,253,705	5.00%	4,041,020	tying
31,779	5.00%	30,190	tying
1,320,052	5.00%	1,254,049	tying
477,239	5.00%	453,377	tying
701,771	5.00%	666,682	tying
1,015,201	5.00%	964,441	tying
21,292,825	5.00%	20,228,184	tying
128,541	6.00%	120,829	tying
22	6.00%	21	tying
22	6.00%	21	tying
22	6.00%	21	tying
22	6.00%	21	tying
24,875	5.00%	23,631	tying
193,750	5.00%	184,063	tying
1,888	5.00%	1,794	tying
10	6.00%	9	tying
10	6.00%	9	tying
10	6.00%	9	tying
5,163	5.00%	4,905	tying
37,544	5.00%	35,667	tying
2,012	5.00%	1,911	tying
15,982	5.00%	15,183	tying
1,667,229	5.00%	1,583,868	tying
7,054	5.00%	6,701	tying
186,059	5.00%	176,756	tying
13,494	5.00%	12,819	tying
9,656	5.00%	9,173	tying
211,076	5.00%	200,522	tying
1,999,270	5.00%	1,899,307	tying
78,810	5.00%	74,870	tying
693,740	5.00%	659,053	tying
6,199	5.00%	5,889	tying
15,697	6.00%	14,755	tying
29,040	5.00%	27,588	tying
10,330	5.00%	9,814	tying
75	2.00%	74	tying
52,000	5.00%	49,400	tying
485,625	5.00%	461,344	tying
543,276	5.00%	516,112	tying
53,072	5.00%	50,418	tying
6,564,800	5.00%	6,236,560	tying
22,069	5.00%	20,966	tying
3,599,169	5.00%	3,419,211	tying
1,614	6.00%	1,517	tying
79,396	5.00%	75,426	tying
8,600	5.00%	8,170	tying
2,128,081	5.00%	2,021,677	tying
19,835	5.00%	18,843	tying
24,890	5.00%	23,646	tying
29,425	5.00%	27,954	tying

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

1,497,016		5.00%	1,422,165	tying	
1,293,750		5.00%	1,229,063	tying	
3,572,704		5.00%	3,394,069	tying	
32,461		5.00%	30,838	tying	
999,937	#N/A		#N/A		#N/A
12,172		5.00%	11,563	tying	
27,350		5.00%	25,983	tying	
32,942		5.00%	31,295	tying	
53,701		5.00%	51,016	tying	
41,776		5.00%	39,687	tying	
14,226		5.00%	13,515	tying	
9,467,928		5.00%	8,994,532	tying	
119,766		5.00%	113,778	tying	
1,182		5.00%	1,123	tying	
3,769		5.00%	3,581	tying	
4,855		5.00%	4,612	tying	
996,563		6.00%	936,769	tying	
404,378		6.00%	380,115	tying	
434,861		5.00%	413,118	tying	
8,826,240		5.00%	8,384,928	tying	
770,084		5.00%	731,580	tying	
2,971		5.00%	2,822	tying	
1,302,000		5.00%	1,236,900	tying	
1,038		5.00%	986	tying	
13,961		5.00%	13,263	tying	
33,510		5.00%	31,835	tying	
1,368		5.00%	1,300	tying	
29,298		5.00%	27,833	tying	
49,770		5.00%	47,282	tying	
4,510,000		5.00%	4,284,500	tying	
38,686		5.00%	36,752	tying	
12,150		5.00%	11,543	tying	
100,000		4.00%	96,000	tying	
729		6.00%	685	tying	
50,825		5.00%	48,284	tying	
103,835		5.00%	98,643	tying	
117,563		5.00%	111,685	tying	
4,468		5.00%	4,245	tying	
166,327		5.00%	158,011	tying	
9,350		5.00%	8,883	tying	
460,810		6.00%	433,161	tying	
146,950		5.00%	139,603	tying	
26,250		5.00%	24,938	tying	
3,344,725		5.00%	3,177,489	tying	
1,167,707	#N/A		#N/A		#N/A
368,098	#N/A		#N/A		#N/A
1,473,142	#N/A		#N/A		#N/A
652,631	#N/A		#N/A		#N/A
309,254		5.00%	293,791	tying	
2,473,665		5.00%	2,349,982	tying	
20,498		5.00%	19,473	tying	
99		2.00%	97	tying	
378,596		5.00%	359,666	tying	
64		5.00%	61	tying	

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

8,280	5.00%	7,866	tying
68,870	5.00%	65,427	tying
38,567	5.00%	36,639	tying
2,291,000	2.00%	2,245,180	tying
1,606,049	2.00%	1,573,928	tying
137,201	5.00%	130,341	tying
72,485	5.00%	68,861	tying
394,420	5.00%	374,699	tying
493	5.00%	468	tying
273	6.00%	257	tying
9,552	5.00%	9,074	tying
1,093	6.00%	1,027	tying
761,358	5.00%	723,290	tying
1,445,252	5.00%	1,372,989	tying
781	5.00%	742	tying
5,145	5.00%	4,888	tying
11,145	5.00%	10,588	tying
97,385	5.00%	92,516	tying
27,262	5.00%	25,899	tying
78,908	5.00%	74,963	tying
721	6.00%	678	tying
58,863	5.00%	55,920	tying
51,476	5.00%	48,902	tying
20,050	5.00%	19,048	tying
958,942	#N/A	#N/A	#N/A
70,928	5.00%	67,382	tying
2,720,798	5.00%	2,584,758	tying
43,974	5.00%	41,775	tying
284,465	5.00%	270,242	tying
2,382	5.00%	2,263	tying
36,903	5.00%	35,058	tying
61,746	5.00%	58,659	tying
4,880	2.00%	4,782	tying
119,185	5.00%	113,226	tying
251,749	5.00%	239,162	tying
6,696	5.00%	6,361	tying
140,653	5.00%	133,620	tying
99,000	5.00%	94,050	tying
25,670	5.00%	24,387	tying
1,775,663	5.00%	1,686,880	tying
11,755	5.00%	11,167	tying
1	2.00%	1	tying
322,122	6.00%	302,795	tying
884,455	6.00%	831,388	tying
37,908	5.00%	36,013	tying
22,309	5.00%	21,194	tying
206,593	5.00%	196,263	tying
2,172,631	5.00%	2,063,999	tying
363,156	5.00%	344,998	tying
980	5.00%	931	tying
66,779	5.00%	63,440	tying
160,854	5.00%	152,811	tying
4,525,400	6.00%	4,253,876	tying
308,250	5.00%	292,838	tying

EQUITY	ADR	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	BBB-	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
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EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
CORPORATE	BBB	C1
GOVERNMENTS	NULL	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
CORPORATE	AA	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
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	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CMO AGENCIES	GNMA	C1
GOVERNMENTS	AA	EUROPE - NON G7

788,011	6.00%	740,730	tying
6,364,682	5.00%	6,046,448	tying
24,032	5.00%	22,830	tying
14,858	5.00%	14,115	tying
364,474	5.00%	346,250	tying
413,074	5.00%	392,420	tying
109	5.00%	104	tying
29,580	5.00%	28,101	tying
543	5.00%	516	tying
347,998	5.00%	330,598	tying
36,456	5.00%	34,633	tying
26,305	5.00%	24,990	tying
10,221	5.00%	9,710	tying
251,232	5.00%	238,670	tying
460,959	5.00%	437,911	tying
182,830	5.00%	173,689	tying
22,482	5.00%	21,358	tying
2,200	5.00%	2,090	tying
93,060	5.00%	88,407	tying
385,705	5.00%	366,420	tying
4,396	5.00%	4,176	tying
11,781	5.00%	11,192	tying
3,190	5.00%	3,031	tying
4,352	5.00%	4,134	tying
40,941	5.00%	38,894	tying
16,686	5.00%	15,852	tying
129,840	5.00%	123,348	tying
483,600	5.00%	459,420	tying
11,061	5.00%	10,508	tying
179,108	5.00%	170,153	tying
28,501	5.00%	27,076	tying
2,360,870	5.00%	2,242,827	tying
8,554	5.00%	8,126	tying
1	5.00%	1	tying
1	1.50%	1	NO
163,041	5.00%	154,889	tying
200,731	5.00%	190,694	tying
21,400	5.00%	20,330	tying
2,491	5.00%	2,366	tying
137,427	5.00%	130,556	tying
10,411	5.00%	9,890	tying
1,000	6.00%	940	tying
1,000	6.00%	940	tying
76,476	5.00%	72,652	tying
26,820	5.00%	25,479	tying
29,198	5.00%	27,738	tying
30,862	5.00%	29,319	tying
1,080	5.00%	1,026	tying
50,877	5.00%	48,333	tying
136,350	6.00%	128,169	tying
31,618	5.00%	30,037	tying
30,972	5.00%	29,423	tying
24	2.00%	24	tying
2,190,785	2.00%	2,146,969	tying

EQUITY	COMMON STOCK	E1
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
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	ADR	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	E1
EQUITY	COMMON STOCK	E2
SOVEREIGNS - EUROBONDS	AAA	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
ASSET BACKS	A	C2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	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

284,451	5.00%	270,228	tying
32,760	5.00%	31,122	tying
274,431	5.00%	260,709	tying
13,936	5.00%	13,239	tying
44,859	5.00%	42,616	tying
361,779	5.00%	343,690	tying
32,190	5.00%	30,581	tying
29,556	5.00%	28,078	tying
49,183	5.00%	46,724	tying
22,604	5.00%	21,474	tying
144,794	5.00%	137,554	tying
20,000	5.00%	19,000	tying
2,673	5.00%	2,539	tying
121,000	6.00%	113,740	tying
748,200	6.00%	703,308	tying
707	5.00%	672	tying
48,025	5.00%	45,624	tying
1,046,809	5.00%	994,469	tying
3,994,006	5.00%	3,794,306	tying
275,471	5.00%	261,697	tying
56,964	5.00%	54,116	tying
57,171	5.00%	54,312	tying
207,293	5.00%	196,928	tying
127,850	5.00%	121,458	tying
9,048	5.00%	8,596	tying
20,472	5.00%	19,448	tying
2,699,118	5.00%	2,564,162	tying
84,625	5.00%	80,394	tying
21,376	5.00%	20,307	tying
197,961	5.00%	188,063	tying
71,773	5.00%	68,184	tying
65,016	5.00%	61,765	tying
70,259	5.00%	66,746	tying
789,748	5.00%	750,261	tying
57,624	5.00%	54,743	tying
52,650	5.00%	50,018	tying
1,525,301	5.00%	1,449,036	tying
58,050	5.00%	55,148	tying
192,774	5.00%	183,135	tying
3,275	5.00%	3,111	tying
199,775	5.00%	189,786	tying
2,962,917	5.00%	2,814,771	tying
43,353	5.00%	41,185	tying
1,072,308	5.00%	1,018,693	tying
88	6.00%	83	tying
118,328	5.00%	112,412	tying
3,579	6.00%	3,364	tying
64,315	5.00%	61,099	tying
13,451	6.00%	12,644	tying
4,445,814	5.00%	4,223,523	tying
104,350	5.00%	99,133	tying
69,487	5.00%	66,013	tying
154,757	5.00%	147,019	tying
43,340	5.00%	41,173	tying

EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
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EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
ASSET BACKS	AAMJ	C2
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
CANADIAN	PROVINCE	C1
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E2
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EQUITY	COMMON STOCK	E1
EQUITY	ADR	E2
EQUITY	COMMON STOCK	E1
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EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AA+	EUROPE - NON 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

400,603	5.00%	380,573	tying
11,464	5.00%	10,891	tying
70,384	5.00%	66,865	tying
5,193,622	5.00%	4,933,941	tying
1,459,314	5.00%	1,386,348	tying
7,408,136	5.00%	7,037,729	tying
50,731	5.00%	48,194	tying
12,430	5.00%	11,809	tying
173,094	5.00%	164,439	tying
1,583,776	5.00%	1,504,587	tying
9,990,000	#N/A	#N/A	#N/A
5,293	5.00%	5,028	tying
11,710	5.00%	11,125	tying
243,106	5.00%	230,951	tying
92,682	5.00%	88,048	tying
29,400	5.00%	27,930	tying
435,418	5.00%	413,647	tying
721,700	5.00%	685,615	tying
975,836	#N/A	#N/A	#N/A
150,903	5.00%	143,358	tying
441,979	5.00%	419,880	tying
120,824	6.00%	113,575	tying
127,907	6.00%	120,233	tying
901,724	5.00%	856,638	tying
26,864	5.00%	25,521	tying
275,463	5.00%	261,690	tying
24,660	5.00%	23,427	tying
88,319	5.00%	83,903	tying
103,454	5.00%	98,281	tying
29,480	5.00%	28,006	tying
22,604	5.00%	21,474	tying
6,698,786	5.00%	6,363,847	tying
8	6.00%	8	tying
488,896	5.00%	464,451	tying
2,472	5.00%	2,348	tying
28,620	5.00%	27,189	tying
6,822	5.00%	6,481	tying
71,812	5.00%	68,221	tying
192,980	5.00%	183,331	tying
14,370	5.00%	13,652	tying
13,040	5.00%	12,388	tying
152,445	5.00%	144,823	tying
568,776	5.00%	540,337	tying
10,613	5.00%	10,082	tying
6,009	5.00%	5,709	tying
371,957	5.00%	353,359	tying
3,006	5.00%	2,856	tying
18,731	2.00%	18,356	tying
21,549	5.00%	20,472	tying
48,091	5.00%	45,686	tying
295,514	5.00%	280,738	tying
9,008	5.00%	8,558	tying
13,004,447	5.00%	12,354,225	tying
171,019	5.00%	162,468	tying

EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
GOVERNMENTS	A	G7
EQUITY	COMMON STOCK	E2
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EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
EQUITY	COMMON STOCK	E2
CORPORATE	A	C1
EQUITY	COMMON STOCK	E2
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EQUITY	COMMON STOCK	E1
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EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E2
GOVERNMENTS	AAA	G7
EQUITY	COMMON STOCK	E2
EQUITY	COMMON STOCK	E1
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EQUITY	COMMON STOCK	E2
EQUITY	ADR	E2
EQUITY	ADR	E2
EQUITY	ADR	E2

327,132	5.00%	310,775	tying
5,500,969	5.00%	5,225,921	tying
3,623,869	5.00%	3,442,676	tying
171,205	5.00%	162,645	tying
83,221	5.00%	79,060	tying
762,869	5.00%	724,726	tying
1	1.50%	1	tying
771,576	5.00%	732,997	tying
9,581	5.00%	9,102	tying
262,058	5.00%	248,955	tying
27,323	5.00%	25,957	tying
1,174,974	5.00%	1,116,225	tying
1,054,759	5.00%	1,002,021	tying
106,482	5.00%	101,158	tying
21,895	5.00%	20,800	tying
700,640	5.00%	665,608	tying
19,451	5.00%	18,478	tying
11,115	5.00%	10,559	tying
51,200	5.00%	48,640	tying
12,035	5.00%	11,433	tying
6,507,390	5.00%	6,182,021	tying
18,434,347	5.00%	17,512,630	tying
1,205,264	5.00%	1,145,001	tying
102,954	5.00%	97,806	tying
409,282	5.00%	388,818	tying
151,572	5.00%	143,993	tying
101,048	5.00%	95,996	tying
1,581,574	5.00%	1,502,495	tying
152,579	5.00%	144,950	tying
37,096	5.00%	35,241	tying
15,972	5.00%	15,173	tying
25,779	5.00%	24,490	tying
9,025	5.00%	8,574	tying
9,069	5.00%	8,616	tying
4,703,244	5.00%	4,468,082	tying
4,078	5.00%	3,874	tying
563	5.00%	535	tying
880,067	5.00%	836,064	tying
193,835	5.00%	184,143	tying
1,896	5.00%	1,801	tying
269,274	5.00%	255,810	tying
1	1.50%	1	tying
128,694	5.00%	122,259	tying
944	5.00%	897	tying
631,000	5.00%	599,450	tying
29,595	5.00%	28,115	tying
5,919	5.00%	5,623	tying
367,920	5.00%	349,524	tying
36,072	5.00%	34,268	tying
12,689	5.00%	12,055	tying
21,264	5.00%	20,201	tying
78,048	6.00%	73,365	tying
1,383,456	6.00%	1,300,449	tying
2,012,797	6.00%	1,892,029	tying

[illegible]

2,185,408	5.00%	2,076,138	tying
856	5.00%	813	tying
16,653,149	5.00%	15,820,492	tying
209,215	5.00%	198,754	tying
66,148	5.00%	62,841	tying
4,321	5.00%	4,105	tying
177,178	6.00%	166,547	tying
1,200,229	5.00%	1,140,218	tying
11,966,862	5.00%	11,368,519	tying
12,171	5.00%	11,562	tying
101,147	5.00%	96,090	tying
415,155	5.00%	394,397	tying
26,881	5.00%	25,537	tying
59,817	5.00%	56,826	tying
12,666	5.00%	12,033	tying
29,938	5.00%	28,441	tying
8,389,661	5.00%	7,970,178	tying
1	1.50%	1	tying
149,489	5.00%	142,015	tying
19,589	5.00%	18,610	tying
4,408	5.00%	4,188	tying
59,738	5.00%	56,751	tying
477,472	5.00%	453,598	tying
144,643	5.00%	137,411	tying
4,102,523	5.00%	3,897,397	tying
122	#N/A	#N/A	#N/A
2,167	5.00%	2,059	tying
1,205	5.00%	1,145	tying
342,028	5.00%	324,927	tying
6,575	5.00%	6,246	tying
1,620,224	5.00%	1,539,213	tying
196,752	5.00%	186,914	tying
14,693	5.00%	13,958	tying
30,841	5.00%	29,299	tying
679	5.00%	645	tying
9,293	5.00%	8,828	tying
250,606	5.00%	238,076	tying
230,354	5.00%	218,836	tying
461,483	5.00%	438,409	tying
176,420	5.00%	167,599	tying
24,402	5.00%	23,182	tying
10,888	5.00%	10,344	tying
177,738	5.00%	168,851	tying
21,159	5.00%	20,101	tying
321,062	5.00%	305,009	tying
270,499	5.00%	256,974	tying
21,967	5.00%	20,869	tying
77,832	5.00%	73,940	tying
2,057	5.00%	1,954	tying
9,330	5.00%	8,864	tying
911,842	5.00%	866,250	tying
5,880,895	5.00%	5,586,850	tying
23,804	5.00%	22,614	tying
77,980	5.00%	74,081	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	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

[illegible]

[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 G7AMJC2	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+MJC2	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 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 MARKETSNNO RATING	100.00%	NO
MMP'S	3.00%	YES
MMPSMMP	3.00%	YES
MMPSMMPSE2	3.00%	YES
MUNI	5.00%	YES
PREFERREDSDCONVERTIBLESE2	5.00%	YES
PREFERREDSDCONVERTIBLESE3	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
TREASURIESBONDSG1	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