

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Cash and Cash Equivalents	Australian dollar	281,437.47
Cash and Cash Equivalents	Australian dollar	99,108.76
Cash and Cash Equivalents	Australian dollar	0.01
Cash and Cash Equivalents	Australian dollar	543,678.32
Cash and Cash Equivalents	Australian dollar	1,281,294.25
Cash and Cash Equivalents	Australian dollar	192,625.41
Cash and Cash Equivalents	Australian dollar	453,596.64
Cash and Cash Equivalents	Australian dollar	0.09
Cash and Cash Equivalents	Australian dollar	3.11
Cash and Cash Equivalents	Australian dollar	1,033.10
Cash and Cash Equivalents	Australian dollar	1,698.77
Cash and Cash Equivalents	Brazilian real	5,786.64
Cash and Cash Equivalents	Brazilian real	6.33
Cash and Cash Equivalents	Brazilian real	0.44
Cash and Cash Equivalents	Brazilian real	4,236.53
Cash and Cash Equivalents	Brazilian real	14,096.63
Cash and Cash Equivalents	Brazilian real	-0.28
Cash and Cash Equivalents	British pound sterling	0.45
Cash and Cash Equivalents	British pound sterling	365.33
Cash and Cash Equivalents	British pound sterling	13.80
Cash and Cash Equivalents	British pound sterling	120,072.57
Cash and Cash Equivalents	British pound sterling	554.88
Cash and Cash Equivalents	British pound sterling	44,606.43
Cash and Cash Equivalents	British pound sterling	-0.27

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Asset Category	Asset Description	Shares/Par Value
Cash and Cash Equivalents	British pound sterling	705,760.12
Cash and Cash Equivalents	British pound sterling	1,064.74
Cash and Cash Equivalents	Canadian dollar	3,365.03
Cash and Cash Equivalents	Canadian dollar	26,529.19
Cash and Cash Equivalents	Canadian dollar	1,085.39
Cash and Cash Equivalents	Canadian dollar	207,930.04
Cash and Cash Equivalents	Canadian dollar	14,479.20
Cash and Cash Equivalents	Canadian dollar	68,882.57
Cash and Cash Equivalents	Canadian dollar	31.91
Cash and Cash Equivalents	Canadian dollar	106.16
Cash and Cash Equivalents	Canadian dollar	485.99
Cash and Cash Equivalents	Canadian dollar	811.30
Cash and Cash Equivalents	Canadian dollar	174,773.93
Cash and Cash Equivalents	Canadian dollar	124.37
Cash and Cash Equivalents	Canadian dollar	0.01
Cash and Cash Equivalents	CF BLACKROCK MONEY MARKET FD	226.00
Cash and Cash Equivalents	Chilean peso	137.21
Cash and Cash Equivalents	Chilean peso	50.15
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	5,248,507.08
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	154,964,735.11
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	2,138,861.77
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	729,704.33
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	396,197.84
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	5,182,312.29

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Asset Category	Asset Description	Shares/Par Value
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	192,749.05
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	1,523,935.34
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	3,487,132.00
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	576,985.71
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	590,431.45
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	0.05
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	317,232.00
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	2,420,000.00
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	3,083,118.76
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	2,461,052.17
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	2,917,727.78
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	181,331.67
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	2,728,753.20
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	0.10
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	4,938,203.32
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	1,443,376.30
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	3,084,398.46
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	118,025.00
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	9,364,441.32
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	50,000.00
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	1,458,253.17
Cash and Cash Equivalents	COLTV SHORT TERM INVT FD	0.13
Cash and Cash Equivalents	Danish krone	0.29
Cash and Cash Equivalents	Danish krone	0.52

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Asset Category	Asset Description	Shares/Par Value
Cash and Cash Equivalents	Euro	883.91
Cash and Cash Equivalents	Euro	120,425.95
Cash and Cash Equivalents	Euro	52.17
Cash and Cash Equivalents	Euro	-500,631.24
Cash and Cash Equivalents	Euro	36,388.33
Cash and Cash Equivalents	Euro	182,643.37
Cash and Cash Equivalents	Euro	-0.17
Cash and Cash Equivalents	Euro	26.96
Cash and Cash Equivalents	Euro	3.02
Cash and Cash Equivalents	Euro	314,948.60
Cash and Cash Equivalents	Euro	1,959,987.17
Cash and Cash Equivalents	Euro	76,294.19
Cash and Cash Equivalents	Euro	564,311.96
Cash and Cash Equivalents	Euro	-0.19
Cash and Cash Equivalents	Euro	2,820.10
Cash and Cash Equivalents	Euro	3,490.55
Cash and Cash Equivalents	FANNIE DISCOUNT NOTE 01-27-2014	3,100,000.00
Cash and Cash Equivalents	FEDERAL HOME LN MTG CORP DISC NT DUE 09-16-2013	5,900,000.00
Cash and Cash Equivalents	FEDERAL HOME LN MTG CORP DISC NT DUE 09-16-2013	4,000,000.00
Cash and Cash Equivalents	FEDL HOME LN MTG CORP DISC NT 11-05-2013	8,837,000.00
Cash and Cash Equivalents	FHLMC DISC NT 07-09-2013	12,300,000.00
Cash and Cash Equivalents	FHLMC DISC NT 07-09-2013	5,300,000.00
Cash and Cash Equivalents	FNMA DISC NT 09-11-2013	800,000.00
Cash and Cash Equivalents	FNMA DISC NT 09-11-2013	500,000.00

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Asset Category	Asset Description	Shares/Par Value
Cash and Cash Equivalents	FREDDIE MAC DISCOUNT NT DUE 07-22-2013	12,199,000.00
Cash and Cash Equivalents	FREDDIE MAC DISCOUNT NT DUE 07-22-2013	5,200,000.00
Cash and Cash Equivalents	FUT MAR 14 EURO DOLLARS	25.00
Cash and Cash Equivalents	FUT MAR 14 EURO DOLLARS	3.00
Cash and Cash Equivalents	Hong Kong dollar	319,171.06
Cash and Cash Equivalents	Hong Kong dollar	73,862.08
Cash and Cash Equivalents	Hungarian forint	0.02
Cash and Cash Equivalents	Hungarian forint	0.03
Cash and Cash Equivalents	Indonesian rupiah	30,885.71
Cash and Cash Equivalents	INSTITUTIONAL SECD FDG JERSEY LTD / INSTL SECD FDG LLC YRS 1&2 07-03-2013	50,000,000.00
Cash and Cash Equivalents	INSTITUTIONAL SECD FDG JERSEY LTD / INSTL SECD FDG LLC YRS 1&2 07-12-2013	25,000,000.00
Cash and Cash Equivalents	INSTITUTIONAL SECD FDG JERSEY LTD / INSTL SECD FDG LLC YRS 1&2 07-12-2013	25,000,000.00
Cash and Cash Equivalents	Japanese yen	184,014.10
Cash and Cash Equivalents	Japanese yen	813.91
Cash and Cash Equivalents	Japanese yen	59,174.10
Cash and Cash Equivalents	Japanese yen	239,210.04
Cash and Cash Equivalents	Japanese yen	243.12
Cash and Cash Equivalents	Japanese yen	64,646.33
Cash and Cash Equivalents	Japanese yen	-9.05
Cash and Cash Equivalents	Japanese yen	474,194.79
Cash and Cash Equivalents	Japanese yen	0.55
Cash and Cash Equivalents	Japanese yen	0.01
Cash and Cash Equivalents	Mexican peso	0.21
Cash and Cash Equivalents	Mexican peso	22,629.07

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Asset Category	Asset Description	Shares/Par Value
Cash and Cash Equivalents	Mexican peso	146.21
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	68,607,552.27
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	2,075,387.32
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	100,000.63
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	387,459.00
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	151,841.00
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	65,603.49
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	5,506,877.11
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	70,494.00
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	0.13
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	484,000.00
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	46,150,000.00
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	1,040,266.23
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	898,912.35
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	993,823.36
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	20,147.96
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	845,117.34
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	-46,150,000.00
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	1,947,505.87
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	563,547.30
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	1,185,038.26
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	100,539.00
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	2,897,843.31
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	162,028.13

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Asset Category	Asset Description	Shares/Par Value
Cash and Cash Equivalents	MFB NI TREASURY MONEY MARKET FUND - SWEEP	2,058.07
Cash and Cash Equivalents	New Taiwan dollar	-0.33
Cash and Cash Equivalents	New Taiwan dollar	1,639,743.74
Cash and Cash Equivalents	New Taiwan dollar	315,768.14
Cash and Cash Equivalents	New Zealand dollar	149,394.52
Cash and Cash Equivalents	New Zealand dollar	47,659.60
Cash and Cash Equivalents	Norwegian krone	35,966.29
Cash and Cash Equivalents	Norwegian krone	8,779.58
Cash and Cash Equivalents	Norwegian krone	7.10
Cash and Cash Equivalents	Norwegian krone	0.04
Cash and Cash Equivalents	Polish zloty	0.18
Cash and Cash Equivalents	Polish zloty	50,589.32
Cash and Cash Equivalents	Polish zloty	17,319.19
Cash and Cash Equivalents	Polish zloty	53.13
Cash and Cash Equivalents	Singapore dollar	59,339.54
Cash and Cash Equivalents	Singapore dollar	27,007.42
Cash and Cash Equivalents	Singapore dollar	552.08
Cash and Cash Equivalents	Singapore dollar	1,977.20
Cash and Cash Equivalents	South African rand	101,109.83
Cash and Cash Equivalents	South African rand	31,722.04
Cash and Cash Equivalents	South Korean won	56,959.60
Cash and Cash Equivalents	South Korean won	19,344.19
Cash and Cash Equivalents	South Korean won	109,177.29
Cash and Cash Equivalents	South Korean won	35,505.69

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Asset Category	Asset Description	Shares/Par Value
Cash and Cash Equivalents	Swedish krona	225,821.95
Cash and Cash Equivalents	Swedish krona	45,165.31
Cash and Cash Equivalents	Swedish krona	3.47
Cash and Cash Equivalents	Swiss franc	6,600.11
Cash and Cash Equivalents	Swiss franc	217,950.42
Cash and Cash Equivalents	Swiss franc	2,657.07
Cash and Cash Equivalents	Swiss franc	1,657,288.54
Cash and Cash Equivalents	Swiss franc	66,579.26
Cash and Cash Equivalents	Swiss franc	574,666.11
Cash and Cash Equivalents	Swiss franc	1,915.08
Cash and Cash Equivalents	Swiss franc	5,929.76
Cash and Cash Equivalents	Swiss franc	1.06
Cash and Cash Equivalents	Turkish lira	1.54
Cash and Cash Equivalents	Turkish lira	1.59
Cash and Cash Equivalents	United States dollar	11,367,417.14
Cash and Cash Equivalents	United States dollar	377.22
Cash and Cash Equivalents	United States dollar	3,263,805.24
Cash and Cash Equivalents	United States dollar	9,925,590.34
Cash and Cash Equivalents	United States dollar	4,024.41
Cash and Cash Equivalents	United States dollar	3,553,172.13
Cash and Cash Equivalents	United States dollar	2,786.24
Cash and Cash Equivalents	United States dollar	9,276.89
Cash and Cash Equivalents	United States dollar	2,347,527.79
Cash and Cash Equivalents	United States dollar	1,874,710.89

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Asset Category	Asset Description	Shares/Par Value
Cash and Cash Equivalents	United States dollar	208,301.24
Cash and Cash Equivalents	United States dollar	-998,181.95
Cash and Cash Equivalents	United States dollar	-2,667,492.61
Cash and Cash Equivalents	United States dollar	42,000.00
Cash and Cash Equivalents	United States dollar	1,604,094.64
Cash and Cash Equivalents	United States dollar	6,172,107.53
Cash and Cash Equivalents	United States dollar	2,803,624.53
Cash and Cash Equivalents	United States dollar	-5,387.98
Cash and Cash Equivalents	United States dollar	516,980.97
Cash and Cash Equivalents	United States dollar	47,000.00
Cash and Cash Equivalents	United States dollar	-3,327.76
Cash and Cash Equivalents	United States dollar	2,852,416.48
Cash and Cash Equivalents	United States dollar	4,138,876.38
Cash and Cash Equivalents	United States dollar	1,654,950.82
Cash and Cash Equivalents	United States dollar	854,607.86
Cash and Cash Equivalents	United States dollar	7,928,019.43
Cash and Cash Equivalents	United States dollar	1,012,694.03
Cash and Cash Equivalents	United States dollar	4,257,640.33
Cash and Cash Equivalents	United States dollar	943,864.37
Cash and Cash Equivalents	United States dollar	36,099.94
Cash and Cash Equivalents	United States dollar	2,400.00
Cash and Cash Equivalents	United States dollar	119,599.92
Cash and Cash Equivalents	United States dollar	2,200,032.63
Cash and Cash Equivalents	United States dollar	9,900.00

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Asset Category	Asset Description	Shares/Par Value
Cash and Cash Equivalents	UNITED STATES OF AMER TREAS BILLS DUE 10-17-2013 USD1000	485,000.00
Cash and Cash Equivalents	UNITED STATES OF AMER TREAS BILLS DUE 10-17-2013 USD1000	220,000.00
Cash and Cash Equivalents	UNITED STATES TREAS BILLS 0 08-29-2013	33,600,000.00
Cash and Cash Equivalents	UNITED STATES TREAS BILLS 0 08-29-2013	18,100,000.00
Cash and Cash Equivalents	UNITED STATES TREAS BILLS 01-09-2014 UNITED STATES TREAS BILLS	870,000.00
Cash and Cash Equivalents	UNITED STATES TREAS BILLS 02-06-2014 UNITED STATES TREAS BILLS	8,326,000.00
Cash and Cash Equivalents	UNITED STATES TREAS BILLS 07-18-2013 UNITED STATES TREAS BILLS	22,600,000.00
Cash and Cash Equivalents	UNITED STATES TREAS BILLS DUE 07-25-2013	8,500,000.00
Cash and Cash Equivalents	UNITED STATES TREAS BILLS DUE 07-25-2013	1,000,000.00
Cash and Cash Equivalents	US FEDERAL TREASURY BILLS 08-22-2013 DTD08/23/2012	6,400,000.00
Derivative Offsets	FUT MAR 14 EURO DOLLARS	-25.00
Derivative Offsets	FUT MAR 14 EURO DOLLARS	-3.00
Derivative Offsets	FUT SEP 13 5 YR T NOTE	39.00
Derivative Offsets	FUT SEP 13 5 YR T NOTE	230.00
Derivative Offsets	FUT SEP 13 U.S. T-BONDS	11.00
Derivative Offsets	FUT SEP 13 U.S. T-BONDS	37.00
Equities	#REORG/ADA-ES STOCK MERGER ADVANCED EMI 2H12AG1 EFF 07/01/2013	1,600.00
Equities	#REORG/ALLIN REVERSE STOCK SPLIT ALLIN CORP 2Q1SAF1 EFF 07/03/2013	5,680.00
Equities	#REORG/ALLIN REVERSE STOCK SPLIT ALLIN CORP 2Q1SAF1 EFF 07/03/2013	400.00
Equities	#REORG/AMREP CORP 27 JUN 2013 WORTHLESS 07/09/ 2013	1,094.00
Equities	#REORG/AMREP CORP 27 JUN 2013 WORTHLESS 07/09/ 2013	300.00
Equities	#REORG/BIOSANTE PHARMAC REV STK SPLIT ANI PHARMACEUTICAL 2S1A21 7/18/2013	444.00
Equities	#REORG/BIOSANTE PHARMAC REV STK SPLIT ANI PHARMACEUTICAL 2S1A21 7/18/2013	150.00
Equities	#REORG/CARDIUM REVERSE STOCK SPLIT CARDIUM THERAP 2S1ZAA1 EFF 07/18/2013	1,212.00

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Asset Category	Asset Description	Shares/Par Value
Equities	#REORG/CARDIUM REVERSE STOCK SPLIT CARDIUM THERAP 2S1ZAA1 EFF 07/18/2013	100.00
Equities	#REORG/CH ENERGY GROUP INC CASH MERGER 06/28/2013	2,818.00
Equities	#REORG/CH ENERGY GROUP INC CASH MERGER 06/28/2013	1,200.00
Equities	#REORG/COINSTAR INC NAME CHANGE OUTERWALL 5A4FQ4W EFF 07/02/2013	4,531.00
Equities	#REORG/COINSTAR INC NAME CHANGE OUTERWALL 5A4FQ4W EFF 07/02/2013	2,000.00
Equities	#REORG/COLUMBIA ENERGY REVERSE SPLIT COLUMBIA ENERGY 2D1CAG1 10/20/2011	100.00
Equities	#REORG/DORAL FINL CORP REVERSE SPLIT DORAL FINL 2Q1GAY1 06/28/2013	5,074.00
Equities	#REORG/DORAL FINL CORP REVERSE SPLIT DORAL FINL 2Q1GAY1 06/28/2013	1,800.00
Equities	#REORG/FEIHE INTL INC CASH MERGER EFF 06/28/2013	1,069.00
Equities	#REORG/FEIHE INTL INC CASH MERGER EFF 06/28/2013	300.00
Equities	#REORG/FNB CORP NAME CHANGE COMMUNITYONE2Q12AB1 EFF 07/01/2013	19.00
Equities	#REORG/FNB CORP NAME CHANGE COMMUNITYONE2Q12AB1 EFF 07/01/2013	100.00
Equities	#REORG/HYPERDYNAMICS CORP REVERSE SPLIT HYPERDYNAMICS 2Q1GA21 06/28/2013	3,981.00
Equities	#REORG/HYPERDYNAMICS CORP REVERSE SPLIT HYPERDYNAMICS 2Q1GA21 06/28/2013	1,300.00
Equities	#REORG/LUFKIN INDS CASH MERGER EFF 07/01/2013	7,980.00
Equities	#REORG/LUFKIN INDS CASH MERGER EFF 07/01/2013	3,700.00
Equities	#REORG/NATIONAL FINL CASH MERGER EFF 07/02/2013	3,543.00
Equities	#REORG/NATIONAL FINL CASH MERGER EFF 07/02/2013	1,200.00
Equities	#REORG/NEUTRAL NAME CHANGE INTELIQUENT 2Q1FAY1 EFF 07/01/2013	3,512.00
Equities	#REORG/NEUTRAL NAME CHANGE INTELIQUENT 2Q1FAY1 EFF 07/01/2013	1,200.00
Equities	#REORG/RESEARCH IN MOTION NAME CHANGE BLACKBERRY LTD 4A4HFJU 18 JUL 2013	230,700.00
Equities	#REORG/USEC REVERSE STOCK SPLIT USEC INC2Q19AP1 EFF 07/02/2013	12,192.00
Equities	#REORG/USEC REVERSE STOCK SPLIT USEC INC2Q19AP1 EFF 07/02/2013	5,500.00
Equities	#REORG/WAVE REVERSE STOCK SPLIT WAVE SYS2Q13AD1 EFF 07/01/2013	4,082.00

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Asset Category	Asset Description	Shares/Par Value
Equities	#REORG/WAVE REVERSE STOCK SPLIT WAVE SYS2Q13AD1 EFF 07/01/2013	1,400.00
Equities	&&& CASH AWAITING RT EXERCISE	13.00
Equities	1 800 FLOWERS COM INC CL A COM STK	3,696.00
Equities	1 800 FLOWERS COM INC CL A COM STK	1,300.00
Equities	1 PRICE CLOTHING STORES INC COM NEW STK	2,557.00
Equities	1ST CMNTY BANCSHARES INC NEV COM	636.00
Equities	1ST CMNTY BANCSHARES INC NEV COM	200.00
Equities	1ST COMWLTH FNCL CORP COM LM	13,822.00
Equities	1ST COMWLTH FNCL CORP COM LM	6,400.00
Equities	1ST CTZNS BANCSHARES INC N C CL A	1,328.00
Equities	1ST CTZNS BANCSHARES INC N C CL A	641.00
Equities	1ST FINL HLDGS INC COM	1,875.00
Equities	1ST FINL HLDGS INC COM	600.00
Equities	1ST INDL RLTY TR INC COM	13,353.00
Equities	1ST INDL RLTY TR INC COM	6,200.00
Equities	1ST NIAGARA FINL PFD NON CUM SER B FXD/FLTG	4,975.00
Equities	1ST NIAGARA FINL PFD NON CUM SER B FXD/FLTG	21,975.00
Equities	1ST PL FINL CORP DEL COM	4,449.70
Equities	1ST PL FINL CORP DEL COM	1,500.00
Equities	1ST POTOMAC RLTY TR COM	7,429.00
Equities	1ST POTOMAC RLTY TR COM	3,300.00
Equities	1ST SOURCE CORP COM	2,786.00
Equities	1ST SOURCE CORP COM	1,200.00
Equities	1ST VIRTUAL COMMUNICATIONS INC COM NEW STK	2,780.00

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Equities	3D SYS CORP DEL COM NEW STK	9,148.00
Equities	3D SYS CORP DEL COM NEW STK	4,053.00
Equities	3M CO COM	55,795.00
Equities	3M CO COM	22,588.00
Equities	3M CO COM	2,695.00
Equities	3M CO COM	1,040.00
Equities	4LICENSING CORP COM	1,812.00
Equities	4LICENSING CORP COM	200.00
Equities	5 STAR QUAL CARE INC COM	3,386.00
Equities	5 STAR QUAL CARE INC COM	1,200.00
Equities	5TH 3RD BANCORP COM	76,855.00
Equities	5TH 3RD BANCORP COM	31,112.00
Equities	5TH 3RD BANCORP COM	67,725.00
Equities	5TH 3RD BANCORP COM	200,975.00
Equities	8X8 INC NEW COM	4,787.00
Equities	8X8 INC NEW COM	1,600.00
Equities	A H BELO CORP COM SER A STK	1,695.00
Equities	A H BELO CORP COM SER A STK	600.00
Equities	AAC TECHNOLOGIES HOLDINGS INC	154,000.00
Equities	AAC TECHNOLOGIES HOLDINGS INC	50,000.00
Equities	AAIPHARMA INC COM	13,700.00
Equities	AAON INC COM PAR \$0.004 COM PAR \$0.004	7,481.00
Equities	AAON INC COM PAR \$0.004 COM PAR \$0.004	2,300.00
Equities	AAR CORP COM	4,006.00

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Asset Category	Asset Description	Shares/Par Value
Equities	AAR CORP COM	1,900.00
Equities	AASTROM BIOSCIENCES INC COM NEW COM NEW	1,410.00
Equities	AASTROM BIOSCIENCES INC COM NEW COM NEW	600.00
Equities	ABAXIS INC COM	2,537.00
Equities	ABAXIS INC COM	1,200.00
Equities	ABBOTT LAB COM	136,977.00
Equities	ABBOTT LAB COM	55,441.00
Equities	ABBOTT LAB COM	54,000.00
Equities	ABBOTT LAB COM	20,800.00
Equities	ABBVIE INC COM USD0.01	139,162.00
Equities	ABBVIE INC COM USD0.01	56,339.00
Equities	ABC-MART INC NPV	17,800.00
Equities	ABC-MART INC NPV	5,700.00
Equities	ABERCROMBIE & FITCH CO CL A	12,400.00
Equities	ABERCROMBIE & FITCH CO CL A	6,884.00
Equities	ABERCROMBIE & FITCH CO CL A	2,786.00
Equities	ABERCROMBIE & FITCH CO CL A	13,150.00
Equities	ABERCROMBIE & FITCH CO CL A	39,050.00
Equities	ABERDEEN ASSET MANAGEMENT	324,600.00
Equities	ABERDEEN ASSET MANAGEMENT	104,800.00
Equities	ABIOMED INC COM	6,515.00
Equities	ABIOMED INC COM	2,019.00
Equities	ABLE LABORATORIES INC COM NEW COM NEW	2,800.00
Equities	ABM INDS INC COM	8,330.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ABM INDS INC COM	12,565.00
Equities	ABM INDS INC COM	4,900.00
Equities	ABM INDS INC COM	3,800.00
Equities	ABRAXAS PETE CORP COM	925.00
Equities	ABRAXAS PETE CORP COM	400.00
Equities	ACACIA RESH CORP COM	6,080.00
Equities	ACACIA RESH CORP COM	2,700.00
Equities	ACADIA HEALTHCARE CO INC COM	2,400.00
Equities	ACADIA PHARMACEUTICALS INC COM	5,021.00
Equities	ACADIA PHARMACEUTICALS INC COM	1,800.00
Equities	ACADIA RLTY TR COM	6,047.00
Equities	ACADIA RLTY TR COM	2,800.00
Equities	ACCELRY'S INC COM	6,683.00
Equities	ACCELRY'S INC COM	2,400.00
Equities	ACCENTURE PLC SHS CL A NEW	57,122.00
Equities	ACCENTURE PLC SHS CL A NEW	23,130.00
Equities	ACCEPTANCE INS COS INC COM	9,099.00
Equities	ACCESS MIDSTREAM PARTNERS L P UNIT	72,235.00
Equities	ACCESS MIDSTREAM PARTNERS L P UNIT	20,755.00
Equities	ACCESS WORLDWIDE COMMUNICATIONS INC COM STK	4,293.00
Equities	ACCESS WORLDWIDE COMMUNICATIONS INC COM STK	300.00
Equities	ACCLAIM ENTMT INC COM PAR \$0.02	71,400.00
Equities	ACCO BRANDS CORP COM	7,825.00
Equities	ACCO BRANDS CORP COM	6,200.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ACCOM INC COM	306.00
Equities	ACCRETIVE HEALTH INC COM STK	7,794.00
Equities	ACCRETIVE HEALTH INC COM STK	1,084.00
Equities	ACCURAY INC DEL COM	12,413.00
Equities	ACCURAY INC DEL COM	4,100.00
Equities	ACE LTD COM STK	29,891.00
Equities	ACE LTD COM STK	12,101.00
Equities	ACETO CORP COM	4,127.00
Equities	ACETO CORP COM	1,600.00
Equities	ACHILLION PHARMACEUTICALS INC COM	512.00
Equities	ACHILLION PHARMACEUTICALS INC COM	200.00
Equities	ACI WORLDWIDE INC COM STK	4,466.00
Equities	ACI WORLDWIDE INC COM STK	1,800.00
Equities	ACMAT CORP CL A COM	2,100.00
Equities	ACME COMMUNICATIONS INC COM STK	2,512.00
Equities	ACME COMMUNICATIONS INC COM STK	1,100.00
Equities	ACME UTD CORP COM	294.00
Equities	ACME UTD CORP COM	100.00
Equities	ACORDA THERAPEUTICS INC COM	4,899.00
Equities	ACORDA THERAPEUTICS INC COM	2,300.00
Equities	ACORN ENERGY INC	1,843.00
Equities	ACORN ENERGY INC	600.00
Equities	ACTAVIS INC COM	11,225.00
Equities	ACTAVIS INC COM	4,544.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ACTAVIS INC COM	17,750.00
Equities	ACTAVIS INC COM	6,890.00
Equities	ACTIVE PWR INC COM NEW COM NEW	1,469.00
Equities	ACTIVE PWR INC COM NEW COM NEW	500.00
Equities	ACTUANT CORP CL A NEW	8,008.00
Equities	ACTUANT CORP CL A NEW	3,700.00
Equities	ACTUATE CORP COM	2,747.00
Equities	ACTUATE CORP COM	900.00
Equities	ACUITY BRANDS INC COM	4,899.00
Equities	ACUITY BRANDS INC COM	2,300.00
Equities	ACURA PHARMACEUTICALS INC COM NEW STK	7,156.00
Equities	ACURA PHARMACEUTICALS INC COM NEW STK	3,000.00
Equities	ACXIOM CORP COM	7,817.00
Equities	ACXIOM CORP COM	3,700.00
Equities	ADAMIS PHARMACEUTICALS CORP COM	350.00
Equities	ADAMIS PHARMACEUTICALS CORP COM	100.00
Equities	ADAMS RES & ENERGY INC COM NEW COM NEW	3,081.00
Equities	ADAMS RES & ENERGY INC COM NEW COM NEW	1,500.00
Equities	ADDUS HOMECARE CORP COM STK	3,728.00
Equities	ADDUS HOMECARE CORP COM STK	2,800.00
Equities	ADECCO SA CHF1.00 (REGD)	42,883.00
Equities	ADECCO SA CHF1.00 (REGD)	13,849.00
Equities	ADECCO SA CHF1.00 (REGD)	76,240.00
Equities	ADECCO SA CHF1.00 (REGD)	24,270.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	ADEPT TECH INC COM NEW	692.00
Equities	ADEPT TECH INC COM NEW	300.00
Equities	ADOBE SYS INC COM	44,105.00
Equities	ADOBE SYS INC COM	17,857.00
Equities	ADR BAIDU INC SPONSORED ADR	9,300.00
Equities	ADR BAIDU INC SPONSORED ADR	3,000.00
Equities	ADR BANCO SANTANDER BRASIL S A ADS REPSTG 1 UNIT	813,720.00
Equities	ADR BANCO SANTANDER BRASIL S A ADS REPSTG 1 UNIT	256,550.00
Equities	ADR COMPANIA CERVECERIAS UNIDAS S A SPONSORED ADR	56,350.00
Equities	ADR COMPANIA CERVECERIAS UNIDAS S A SPONSORED ADR	18,150.00
Equities	ADR EMBOTELLA DORA ANDINA SER B	32,100.00
Equities	ADR EMBOTELLA DORA ANDINA SER B	10,300.00
Equities	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	20,800.00
Equities	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	6,800.00
Equities	ADR GERDAU S A SPONSORED ADR REPRESENTING PFD SHS	153,000.00
Equities	ADR HDFC BK LTD ADR REPSTG 3 SHS	38,200.00
Equities	ADR HDFC BK LTD ADR REPSTG 3 SHS	12,300.00
Equities	ADR ICICI BK LTD	35,200.00
Equities	ADR ICICI BK LTD	11,300.00
Equities	ADR INDIA CEMENTS LTD SPONSORED GDR	1,487,900.00
Equities	ADR INDIA CEMENTS LTD SPONSORED GDR	461,650.00
Equities	ADR KB FINL GROUP INC SPONSORED ADR REPSTG 1 COM SH ADR	740.00
Equities	ADR KONINKLIJKE AHOLD NV SPONSORED ADR 2007	81,000.00
Equities	ADR KONINKLIJKE AHOLD NV SPONSORED ADR 2007	27,300.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063	7,380.00
Equities	ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063	1,960.00
Equities	ADR NOVARTIS AG	28,200.00
Equities	ADR NOVARTIS AG	11,000.00
Equities	ADR OAO GAZPROM LEVEL 1 ADR	365,510.00
Equities	ADR OAO GAZPROM LEVEL 1 ADR	120,430.00
Equities	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	444,330.00
Equities	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	141,430.00
Equities	ADR POSCO SPONSORED ADR	37,960.00
Equities	ADR POSCO SPONSORED ADR	12,500.00
Equities	ADR TELEFONICA BRASIL SA SPON ADR EA REPR 1 PFD SH	14,670.00
Equities	ADR TELEFONICA BRASIL SA SPON ADR EA REPR 1 PFD SH	5,680.00
Equities	ADR TEVA PHARMACEUTICAL INDS	242,220.00
Equities	ADR TEVA PHARMACEUTICAL INDS	72,140.00
Equities	ADR VALE S A ADR	153,390.00
Equities	ADR VALE S A ADR	47,040.00
Equities	ADR VODAFONE GROUP PLC NEW SPONSORED ADR	36,040.00
Equities	ADR VODAFONE GROUP PLC NEW SPONSORED ADR	13,990.00
Equities	ADR VODAFONE GROUP PLC NEW SPONSORED ADR	16,065.00
Equities	ADR VODAFONE GROUP PLC NEW SPONSORED ADR	6,210.00
Equities	ADT CORP COM	19,225.00
Equities	ADT CORP COM	7,782.00
Equities	ADTRAN INC COM	7,480.00
Equities	ADTRAN INC COM	3,400.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ADVANCE AUTO PTS INC COM	24,900.00
Equities	ADVANCE AUTO PTS INC COM	9,600.00
Equities	ADVANCED ENERGY INDS INC COM	4,949.00
Equities	ADVANCED ENERGY INDS INC COM	1,700.00
Equities	ADVANCED ENVIRONMENTAL RECYCLING TECHNOLOGIES INC CL A CL A	4,184.00
Equities	ADVANCED ENVIRONMENTAL RECYCLING TECHNOLOGIES INC CL A CL A	300.00
Equities	ADVANCED MICRO DEVICES INC COM	53,364.00
Equities	ADVANCED MICRO DEVICES INC COM	21,604.00
Equities	ADVANCED PHOTONIX INC CL A CL A	1,575.00
Equities	ADVANCED PHOTONIX INC CL A CL A	500.00
Equities	ADVANSOURCE BIOMATERIALS CORP COM STK	2,578.00
Equities	ADVANSOURCE BIOMATERIALS CORP COM STK	200.00
Equities	ADVANTA CORP CL B	17,350.00
Equities	ADVENT SOFTWARE INC COM STK	5,161.00
Equities	ADVENT SOFTWARE INC COM STK	2,400.00
Equities	ADVISORY BRD CO COM	5,770.00
Equities	ADVISORY BRD CO COM	2,600.00
Equities	AEGION CORP 10	4,198.00
Equities	AEGION CORP 10	1,500.00
Equities	AEGON NV COM STK EUR0.12	473,245.00
Equities	AEGON NV COM STK EUR0.12	152,845.00
Equities	AEGON NV COM STK EUR0.12	469,305.00
Equities	AEGON NV COM STK EUR0.12	149,382.00
Equities	AEHR TEST SYS COM	1,750.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	AEHR TEST SYS COM	1,000.00
Equities	AEOLUS PHARMACEUTICALS INC COM	228.00
Equities	AEOLUS PHARMACEUTICALS INC COM	100.00
Equities	AEP INDS INC COM	1,669.00
Equities	AEP INDS INC COM	500.00
Equities	AEROPOSTALE COM	7,203.00
Equities	AEROPOSTALE COM	3,312.00
Equities	AES CORP COM	12,100.00
Equities	AES CORP COM	54,447.00
Equities	AES CORP COM	22,042.00
Equities	AES CORP COM	77,000.00
Equities	AES CORP COM	228,475.00
Equities	AETNA INC	33,236.00
Equities	AETNA INC	13,453.00
Equities	AETNA INC	14,900.00
Equities	AETNA INC	44,200.00
Equities	AETRIUM INC COM STK USD0.001	2,075.00
Equities	AETRIUM INC COM STK USD0.001	900.00
Equities	AFC ENTERPRISES INC COM	2,100.00
Equities	AFC ENTERPRISES INC COM	900.00
Equities	AFFILIATED MANAGERS GROUP INC COM STK	26,797.00
Equities	AFFILIATED MANAGERS GROUP INC COM STK	9,031.00
Equities	AFFIRMATIVE INS HLDGS INC COM STK	1,312.00
Equities	AFFIRMATIVE INS HLDGS INC COM STK	400.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	AFFYMAX INC COM	806.00
Equities	AFFYMAX INC COM	300.00
Equities	AFFYMETRIX INC OC-CAP STK	13,677.00
Equities	AFFYMETRIX INC OC-CAP STK	6,300.00
Equities	AFLAC INC COM	40,967.00
Equities	AFLAC INC COM	16,582.00
Equities	AFRICAN BANK INV ZAR0.025	1,020,213.00
Equities	AFRICAN BANK INV ZAR0.025	328,911.00
Equities	AFRICAN BARRICK GO ORD GBP0.10	111,410.00
Equities	AFRICAN BARRICK GO ORD GBP0.10	69,980.00
Equities	AG MORTGAGE INVESTMENT TRUST INC COM	4,500.00
Equities	AG MORTGAGE INVESTMENT TRUST INC COM	1,300.00
Equities	AGCO CORP COM	14,550.00
Equities	AGCO CORP COM	43,200.00
Equities	AGENUS INC COM NEW COM USD0.01 (POST REVSPLIT)	965.00
Equities	AGFEED INDS INC COM STK	3,637.00
Equities	AGFEED INDS INC COM STK	1,600.00
Equities	AGILENT TECHNOLOGIES INC COM	30,269.00
Equities	AGILENT TECHNOLOGIES INC COM	12,251.00
Equities	AGILYSYS INC COM STK	4,524.00
Equities	AGILYSYS INC COM STK	1,600.00
Equities	AGL RES INC COM	10,385.00
Equities	AGL RES INC COM	4,205.00
Equities	AGREE RLTY CORP COM	2,830.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	AGREE RLTY CORP COM	1,200.00
Equities	AIA GROUP LTD USD1.00	634,800.00
Equities	AIA GROUP LTD USD1.00	206,600.00
Equities	AIN PHARMACIEZ INC NPV	9,200.00
Equities	AIN PHARMACIEZ INC NPV	3,000.00
Equities	AIR METHODS CORP COM NEW COM NEW	6,468.00
Equities	AIR METHODS CORP COM NEW COM NEW	3,000.00
Equities	AIR PROD & CHEM INC COM	18,306.00
Equities	AIR PROD & CHEM INC COM	7,411.00
Equities	AIR TRANS SVCS GROUP INC COM STK	2,850.00
Equities	AIR TRANS SVCS GROUP INC COM STK	900.00
Equities	AIRCASTLE LIMITED COM STK	6,620.00
Equities	AIRCASTLE LIMITED COM STK	5,550.00
Equities	AIRCASTLE LIMITED COM STK	2,150.00
Equities	AIRCASTLE LIMITED COM STK	3,000.00
Equities	AIRGAS INC COM	5,791.00
Equities	AIRGAS INC COM	2,342.00
Equities	AIXTRON SE ORD NPV	310,615.00
Equities	AIXTRON SE ORD NPV	103,400.00
Equities	AJINOMOTO CO INC NPV	60,000.00
Equities	AJINOMOTO CO INC NPV	19,000.00
Equities	AKAMAI TECHNOLOGIES INC COM STK	15,614.00
Equities	AKAMAI TECHNOLOGIES INC COM STK	6,321.00
Equities	AKORN INC COM	10,625.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	AKORN INC COM	3,663.00
Equities	AKSYS LTD COM	9,696.00
Equities	ALABAMA AIRCRAFT INDS INC COM STK	819.00
Equities	ALABAMA AIRCRAFT INDS INC COM STK	100.00
Equities	ALAMO GROUP INC COM	1,537.00
Equities	ALAMO GROUP INC COM	500.00
Equities	ALASKA AIR GROUP INC COM	7,362.00
Equities	ALASKA AIR GROUP INC COM	3,400.00
Equities	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012	3,616.00
Equities	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012	1,300.00
Equities	ALBANY INTL CORP NEW CL A	1,831.00
Equities	ALBANY INTL CORP NEW CL A	1,900.00
Equities	ALBANY MOLECULAR RESH INC COM	4,262.00
Equities	ALBANY MOLECULAR RESH INC COM	1,600.00
Equities	ALCO STORES INC COM	806.00
Equities	ALCO STORES INC COM	300.00
Equities	ALCOA INC COM STK	93,967.00
Equities	ALCOA INC COM STK	38,040.00
Equities	ALERE INC COM	10,100.00
Equities	ALERE INC COM	4,400.00
Equities	ALERE INC PERP PFD CONV SER B	9.00
Equities	ALEXANDER & BALDWIN INC NEW COM	3,757.00
Equities	ALEXANDER & BALDWIN INC NEW COM	1,700.00
Equities	ALEXANDERS INC COM REIT FUND	614.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ALEXANDERS INC COM REIT FUND	385.00
Equities	ALEXANDRIA REAL ESTATE EQUITIES INC COM	13,800.00
Equities	ALEXANDRIA REAL ESTATE EQUITIES INC COM	5,300.00
Equities	ALEXION PHARMACEUTICALS INC COM	17,147.00
Equities	ALEXION PHARMACEUTICALS INC COM	6,942.00
Equities	ALEXZA PHARMACEUTICALS INC COM	368.00
Equities	ALEXZA PHARMACEUTICALS INC COM	160.00
Equities	ALICO INC COM	1,069.00
Equities	ALICO INC COM	300.00
Equities	ALIGN TECHNOLOGY INC COM	8,905.00
Equities	ALIGN TECHNOLOGY INC COM	75,797.00
Equities	ALIGN TECHNOLOGY INC COM	25,545.00
Equities	ALIGN TECHNOLOGY INC COM	4,100.00
Equities	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	35,000.00
Equities	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	11,200.00
Equities	ALJ REGL HLDGS INC COM STK	692.00
Equities	ALJ REGL HLDGS INC COM STK	46.00
Equities	ALKERMES PLC SHS	13,830.00
Equities	ALKERMES PLC SHS	6,400.00
Equities	ALLEGHENY TECHNOLOGIES INC COM	9,486.00
Equities	ALLEGHENY TECHNOLOGIES INC COM	3,840.00
Equities	ALLEGHENY TECHNOLOGIES INC COM	16,650.00
Equities	ALLEGHENY TECHNOLOGIES INC COM	5,600.00
Equities	ALLEGIAN T TRAVEL CO COM	1,869.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ALLEGIANT TRAVEL CO COM	900.00
Equities	ALLERGAN INC COM	26,045.00
Equities	ALLERGAN INC COM	10,533.00
Equities	ALLETE INC COM NEW	4,975.00
Equities	ALLETE INC COM NEW	2,000.00
Equities	ALLIANCE 1 INTL INC COM	15,285.00
Equities	ALLIANCE 1 INTL INC COM	5,500.00
Equities	ALLIANCE BANCORP INC PA NEW COM	2,671.00
Equities	ALLIANCE BANCORP INC PA NEW COM	700.00
Equities	ALLIANCE DATA SYS CORP COM	16,140.00
Equities	ALLIANCE DATA SYS CORP COM	6,270.00
Equities	ALLIANCE FIBER OPTIC PRODS INC COM NEW COM NEW	748.00
Equities	ALLIANCE FIBER OPTIC PRODS INC COM NEW COM NEW	300.00
Equities	ALLIANCE HEALTHCARE SVCS INC COM PAR \$0.01 COM PAR \$0.01	2,211.00
Equities	ALLIANCE HEALTHCARE SVCS INC COM PAR \$0.01 COM PAR \$0.01	1,730.00
Equities	ALLIANCE PHARMACEUTICAL CORP COM NEW COMNEW	5,096.00
Equities	ALLIANCE PHARMACEUTICAL CORP COM NEW COMNEW	300.00
Equities	ALLIANCE SEMICONDUCTOR CORP COM	8,268.00
Equities	ALLIANT TECHSYSTEMS INC COM	4,100.00
Equities	ALLIANT TECHSYSTEMS INC COM	1,800.00
Equities	ALLIED DEFENSE GROUP INC COM	1,531.00
Equities	ALLIED DEFENSE GROUP INC COM	500.00
Equities	ALLIED HEALTHCARE PRODS INC COM	250.00
Equities	ALLIED HEALTHCARE PRODS INC COM	100.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ALLIED MOTION TECHNOLOGIES INC COM	3,042.00
Equities	ALLIED MOTION TECHNOLOGIES INC COM	1,000.00
Equities	ALLIED NEV GOLD CORP COM STK	4,838.00
Equities	ALLIED NEV GOLD CORP COM STK	2,200.00
Equities	ALLSTATE CORP COM	13,400.00
Equities	ALLSTATE CORP COM	41,180.00
Equities	ALLSTATE CORP COM	16,664.00
Equities	ALLSTATE CORP COM	7,425.00
Equities	ALLSTATE CORP COM	22,050.00
Equities	ALLY FINL INC PERP PFD SER G 7% 144A	286.00
Equities	ALLY FINL INC PERP PFD SER G 7% 144A	1,562.00
Equities	ALMOST FAMILY INC COM	4,131.00
Equities	ALMOST FAMILY INC COM	1,500.00
Equities	ALNYLAM PHARMACEUTICALS INC COM	6,378.00
Equities	ALNYLAM PHARMACEUTICALS INC COM	1,300.00
Equities	ALON USA ENERGY INC COM STK	4,699.00
Equities	ALON USA ENERGY INC COM STK	1,600.00
Equities	ALPHA NAT RES INC COM STK	22,940.00
Equities	ALPHA NAT RES INC COM STK	12,500.00
Equities	ALPHA TECHNOLOGIES GROUP INC COM	4,243.00
Equities	ALPHATEC HLDGS INC COM STK	2,900.00
Equities	ALPHATEC HLDGS INC COM STK	1,000.00
Equities	ALPINE GROUP INC COM NEW	5,287.00
Equities	ALPINE GROUP INC COM NEW	300.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ALSERES PHARMACEUTICAL INC COM STK	1,361.00
Equities	ALSERES PHARMACEUTICAL INC COM STK	100.00
Equities	ALSTOM EUR7.0	157,049.00
Equities	ALSTOM EUR7.0	50,320.00
Equities	ALTERA CORP COM	28,131.00
Equities	ALTERA CORP COM	11,388.00
Equities	ALTEVA COM	500.00
Equities	ALTEVA COM	200.00
Equities	ALTIGEN COMMUNICATIONS INC COM	1,637.00
Equities	ALTIGEN COMMUNICATIONS INC COM	100.00
Equities	ALTISOURCE ASSET MGMT CORP COM	217.00
Equities	ALTISOURCE ASSET MGMT CORP COM	110.00
Equities	ALTISOURCE PORTFOLIO COM USD1.00	2,172.00
Equities	ALTISOURCE PORTFOLIO COM USD1.00	1,100.00
Equities	ALTISOURCE RESIDENTIAL CORP COMMON STOCK	724.00
Equities	ALTISOURCE RESIDENTIAL CORP COMMON STOCK	366.00
Equities	ALTRA HLDGS INC COM	2,856.00
Equities	ALTRA HLDGS INC COM	1,000.00
Equities	ALTRIA GROUP INC COM	176,500.00
Equities	ALTRIA GROUP INC COM	71,451.00
Equities	ALTUS PHARMACEUTICALS INC COM	3,812.00
Equities	ALTUS PHARMACEUTICALS INC COM	300.00
Equities	AMADEUS IT HLDGS EUR0.01	92,300.00
Equities	AMADEUS IT HLDGS EUR0.01	29,800.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	AMAG PHARMACEUTICALS INC COM STK	5,200.00
Equities	AMAG PHARMACEUTICALS INC COM STK	3,000.00
Equities	AMAZON COM INC COM	32,002.00
Equities	AMAZON COM INC COM	12,956.00
Equities	AMAZON COM INC COM	5,450.00
Equities	AMAZON COM INC COM	2,110.00
Equities	AMB FINL CORP COM	689.00
Equities	AMBASSADORS GROUP INC COM	5,549.00
Equities	AMBASSADORS GROUP INC COM	2,000.00
Equities	AMCAST INDL CORP COM	11,100.00
Equities	AMCOL INTL CORP COM	4,202.00
Equities	AMCOL INTL CORP COM	1,900.00
Equities	AMEDISYS INC COM	5,476.00
Equities	AMEDISYS INC COM	1,600.00
Equities	AMEN PPTYS INC COM	13.00
Equities	AMER ELEC PWR CO INC COM	42,709.00
Equities	AMER ELEC PWR CO INC COM	17,290.00
Equities	AMER GREETINGS CORP CL A COM	5,094.00
Equities	AMER GREETINGS CORP CL A COM	2,400.00
Equities	AMERCO COM	2,525.00
Equities	AMERCO COM	1,200.00
Equities	AMEREN CORP COM	21,320.00
Equities	AMEREN CORP COM	8,631.00
Equities	AMERIANA BANCORP COM STK	1,144.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	AMERIANA BANCORP COM STK	500.00
Equities	AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	2,492,400.00
Equities	AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	803,600.00
Equities	AMERICAN APPAREL INC COM STK	5,899.00
Equities	AMERICAN ASSETS TR INC COM	4,249.00
Equities	AMERICAN ASSETS TR INC COM	2,109.00
Equities	AMERICAN BANKNOTE CORP EQUITY OPTIONS \$5.00 TARGET	12.00
Equities	AMERICAN BANKNOTE CORP EQUITY OPTIONS \$7.50 TARGET	12.00
Equities	AMERICAN CAP MTG INVT CORP COM	1,395.00
Equities	AMERICAN CAP MTG INVT CORP COM	276.00
Equities	AMERICAN CARESOURCE HLDGS INC COM NEW COM	209.00
Equities	AMERICAN CARESOURCE HLDGS INC COM NEW COM	66.00
Equities	AMERICAN EAGLE OUTFITTERS INC NEW COM	59,900.00
Equities	AMERICAN EQUITY INVT LIFE HLDG CO COM	6,455.00
Equities	AMERICAN EQUITY INVT LIFE HLDG CO COM	3,000.00
Equities	AMERICAN EXPRESS CO	83,987.00
Equities	AMERICAN EXPRESS CO	33,996.00
Equities	AMERICAN HOME MTG INVT CORP COM STK	6,777.00
Equities	AMERICAN HOME MTG INVT CORP COM STK	400.00
Equities	AMERICAN INTERNATIONAL GROUP INC COM	129,726.00
Equities	AMERICAN INTERNATIONAL GROUP INC COM	52,516.00
Equities	AMERICAN INTERNATIONAL GROUP INC COM	57,690.00
Equities	AMERICAN INTERNATIONAL GROUP INC COM	22,440.00
Equities	AMERICAN INTERNATIONAL GROUP INC COM	57,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	AMERICAN INTERNATIONAL GROUP INC COM	24,200.00
Equities	AMERICAN INTL.GRP FRACTIONAL WTS/PROD 19/01/21	55,835.00
Equities	AMERICAN INTL.GRP FRACTIONAL WTS/PROD 19/01/21	82,956.00
Equities	AMERICAN LEARNING CORP NEW YORK COM	869.00
Equities	AMERICAN LEARNING CORP NEW YORK COM	500.00
Equities	AMERICAN MTG ACCEP CO SH BEN INT SH BEN INT	700.00
Equities	AMERICAN NATL BANKSHARES INC COM	1,069.00
Equities	AMERICAN NATL BANKSHARES INC COM	300.00
Equities	AMERICAN ORIENTAL BIOENGINEERING INC COMNEW	8,090.00
Equities	AMERICAN ORIENTAL BIOENGINEERING INC COMNEW	3,450.00
Equities	AMERICAN PUB ED INC COM STK	1,625.00
Equities	AMERICAN PUB ED INC COM STK	500.00
Equities	AMERICAN RAILCAR INDS INC COM STK	2,233.00
Equities	AMERICAN RAILCAR INDS INC COM STK	800.00
Equities	AMERICAN RLTY INVS INC COM	794.00
Equities	AMERICAN RLTY INVS INC COM	300.00
Equities	AMERICAN SKIING CO COM ISIN US0296543087	20,300.00
Equities	AMERICAN STS WTR CO COM	1,621.00
Equities	AMERICAN STS WTR CO COM	1,300.00
Equities	AMERICAN SUPERCONDUCTOR CORP SHS	6,018.00
Equities	AMERICAN SUPERCONDUCTOR CORP SHS	2,200.00
Equities	AMERICAN TOWER CORP	34,751.00
Equities	AMERICAN TOWER CORP	14,069.00
Equities	AMERICAN VANGUARD CORP COM	2,958.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	AMERICAN VANGUARD CORP COM	1,000.00
Equities	AMERICANWEST BANCORPORATION COM STK	1,883.00
Equities	AMERICANWEST BANCORPORATION COM STK	200.00
Equities	AMERICAS CAR-MART INC COM	1,165.00
Equities	AMERICAS CAR-MART INC COM	400.00
Equities	AMERIPRISE FINL INC COM	17,708.00
Equities	AMERIPRISE FINL INC COM	7,167.00
Equities	AMERIPRISE FINL INC COM	23,250.00
Equities	AMERIPRISE FINL INC COM	9,030.00
Equities	AMERIS BANCORP COM	1,927.00
Equities	AMERIS BANCORP COM	700.00
Equities	AMERISAFE INC COM	1,187.00
Equities	AMERISAFE INC COM	400.00
Equities	AMERISERV FINL INC COM	3,968.00
Equities	AMERISERV FINL INC COM	1,400.00
Equities	AMERISOURCEBERGEN CORP COM	39,500.00
Equities	AMERISOURCEBERGEN CORP COM	20,290.00
Equities	AMERISOURCEBERGEN CORP COM	8,214.00
Equities	AMERISTAR CASINOS INC COM STK USD0.01	5,953.00
Equities	AMERISTAR CASINOS INC COM STK USD0.01	2,700.00
Equities	AMERN AXLE & MFG HOLDINGS INC	4,306.00
Equities	AMERN AXLE & MFG HOLDINGS INC	1,600.00
Equities	AMERN BILTRITE INC COM NEW COM NEW	11.00
Equities	AMERN BILTRITE INC COM NEW COM NEW	4.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	AMERN LOCKER GROUP INC COM	469.00
Equities	AMERN LOCKER GROUP INC COM	200.00
Equities	AMERN MED ALERT CORP COM STK	2,100.00
Equities	AMERN MED ALERT CORP COM STK	700.00
Equities	AMERN PAC CORP COM	2,956.00
Equities	AMERN PAC CORP COM	800.00
Equities	AMERN RLTY CAP PPTYS INC COM	8,266.00
Equities	AMERN RLTY CAP PPTYS INC COM	6,200.00
Equities	AMERN SAFETY INS HLDGS LTD	631.00
Equities	AMERN SAFETY INS HLDGS LTD	200.00
Equities	AMERN SCI & ENGR INC COM	1,131.00
Equities	AMERN SCI & ENGR INC COM	500.00
Equities	AMERN SHARED HOSP SVCS COM	662.00
Equities	AMERN SHARED HOSP SVCS COM	400.00
Equities	AMERN SOFTWARE INC CL A	6,193.00
Equities	AMERN SOFTWARE INC CL A	3,500.00
Equities	AMERN VANTAGE CO COM	4,893.00
Equities	AMERN VANTAGE CO COM	300.00
Equities	AMERN WOODMARK CORP COM	2,531.00
Equities	AMERN WOODMARK CORP COM	1,300.00
Equities	AMES NATL CORP CDT-COM STK	567.00
Equities	AMES NATL CORP CDT-COM STK	200.00
Equities	AMETEK INC NEW COM	88,223.00
Equities	AMETEK INC NEW COM	29,733.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	AMGEN INC COM	47,800.00
Equities	AMGEN INC COM	65,900.00
Equities	AMGEN INC COM	26,680.00
Equities	AMICUS THERAPEUTICS INC COM	2,889.00
Equities	AMICUS THERAPEUTICS INC COM	800.00
Equities	AMIE/AMBASSADORS INTL INC COM NEW	338.00
Equities	AMIE/AMBASSADORS INTL INC COM NEW	100.00
Equities	AMISTAR CORP COM	962.00
Equities	AMKOR TECHNOLOGY INC COM	17,703.00
Equities	AMKOR TECHNOLOGY INC COM	8,100.00
Equities	AMN HEALTHCARE SVCS INC COM	6,408.00
Equities	AMN HEALTHCARE SVCS INC COM	3,500.00
Equities	AMOREPACIFIC (NEW) KRW5000	1,695.00
Equities	AMOREPACIFIC (NEW) KRW5000	547.00
Equities	AMPAL AMERN ISRAEL CORP CL A NEW	186.00
Equities	AMPAL AMERN ISRAEL CORP CL A NEW	85.00
Equities	AMPCO-PITTSBURG CORP COM	1,406.00
Equities	AMPCO-PITTSBURG CORP COM	400.00
Equities	AMPEX CORP DEL	2,500.00
Equities	AMPHENOL CORP NEW CL A	14,043.00
Equities	AMPHENOL CORP NEW CL A	5,685.00
Equities	AMPHENOL CORP NEW CL A	61,785.00
Equities	AMPHENOL CORP NEW CL A	20,823.00
Equities	AMPLIPHI BIOSCIENCES CORP COM	1,199.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	AMPLIPHI BIOSCIENCES CORP COM	100.00
Equities	AMREIT INC NEW COM AMREIT INC NEW CL B COM (FORMERLY CL B \TO 04/26/2013) \	1,966.00
Equities	AMREIT INC NEW COM AMREIT INC NEW CL B COM (FORMERLY CL B \TO 04/26/2013) \	1,800.00
Equities	AMREP CORP COM STK USD0.10	1,094.00
Equities	AMREP CORP COM STK USD0.10	300.00
Equities	AMSURG CORP COM	4,562.00
Equities	AMSURG CORP COM	2,100.00
Equities	AMTECH SYS INC COM PAR \$0.01 NEW STK	1,144.00
Equities	AMTECH SYS INC COM PAR \$0.01 NEW STK	400.00
Equities	AMTRUST FINL SVCS INC COM	6,730.00
Equities	AMTRUST FINL SVCS INC COM	3,190.00
Equities	ANACOMP INC IND NEW CL B CL B	3.00
Equities	ANADARKO PETRO CORP COM	44,064.00
Equities	ANADARKO PETRO CORP COM	17,839.00
Equities	ANADARKO PETRO CORP COM	30,600.00
Equities	ANADARKO PETRO CORP COM	11,600.00
Equities	ANADIGICS INC COM	5,243.00
Equities	ANADIGICS INC COM	1,900.00
Equities	ANADOLU EFES TRY1	90,000.00
Equities	ANADOLU EFES TRY1	29,000.00
Equities	ANALOG DEVICES INC COM	27,078.00
Equities	ANALOG DEVICES INC COM	10,964.00
Equities	ANALOGIC CORP COM PAR \$0.05	1,294.00
Equities	ANALOGIC CORP COM PAR \$0.05	600.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ANALYSTS INTL CORP COM NEW STK	1,131.00
Equities	ANALYSTS INTL CORP COM NEW STK	600.00
Equities	ANAREN INC COM	3,287.00
Equities	ANAREN INC COM	1,600.00
Equities	ANC RENT CORP COM	1,750.00
Equities	ANCHOR BANCORP WIS INC COM	4,884.00
Equities	ANCHOR BANCORP WIS INC COM	300.00
Equities	ANDERSONS INC COM	2,700.00
Equities	ANDERSONS INC COM	1,200.00
Equities	ANDREA ELECTRS CORP COM	4,674.00
Equities	ANDREA ELECTRS CORP COM	300.00
Equities	ANESIVA INC COM STK	4,489.00
Equities	ANESIVA INC COM STK	300.00
Equities	ANGIODYNAMICS INC COM STK	5,273.00
Equities	ANGIODYNAMICS INC COM STK	1,600.00
Equities	ANGLO AMERICAN USD0.54945	231,354.00
Equities	ANGLO AMERICAN USD0.54945	70,524.00
Equities	ANHEUSER-BUSCH INBEV NV	66,211.00
Equities	ANHEUSER-BUSCH INBEV NV	21,400.00
Equities	ANIKA THERAPEUTICS INC COM STK	2,514.00
Equities	ANIKA THERAPEUTICS INC COM STK	900.00
Equities	ANN INC COM	16,941.00
Equities	ANN INC COM	7,800.00
Equities	ANSYS INC COM	57,307.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ANSYS INC COM	19,314.00
Equities	ANTHRACITE CAP INC COM	6,149.00
Equities	ANTHRACITE CAP INC COM	400.00
Equities	ANWORTH MTG AST CORP COM	21,629.00
Equities	ANWORTH MTG AST CORP COM	6,300.00
Equities	AOL INC COM STK	44,700.00
Equities	AON PLC COM	27,163.00
Equities	AON PLC COM	10,994.00
Equities	AP PHARMA INC COM NEW STK	1,692.00
Equities	AP PHARMA INC COM NEW STK	100.00
Equities	APA GROUP NPV (STAPLED UNITS)	161,859.00
Equities	APA GROUP NPV (STAPLED UNITS)	52,598.00
Equities	APACHE CORP COM	34,432.00
Equities	APACHE CORP COM	13,939.00
Equities	APARTMENT INVT & MGMT CO CL A	12,821.00
Equities	APARTMENT INVT & MGMT CO CL A	5,190.00
Equities	APCO OIL & GAS INTERNATIONAL INC COM	822.00
Equities	APCO OIL & GAS INTERNATIONAL INC COM	400.00
Equities	APEX SILVER MINE LTD COM STK	22,900.00
Equities	APHTON CORP COM STK NPV	11,691.00
Equities	APOGEE ENTERPRISES INC COM	3,881.00
Equities	APOGEE ENTERPRISES INC COM	41,500.00
Equities	APOGEE ENTERPRISES INC COM	16,000.00
Equities	APOGEE ENTERPRISES INC COM	2,800.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	APOLLO COML REAL ESTATE FIN INC COM	5,648.00
Equities	APOLLO COML REAL ESTATE FIN INC COM	3,600.00
Equities	APOLLO GROUP INC CL A	7,009.00
Equities	APOLLO GROUP INC CL A	8,806.00
Equities	APOLLO GROUP INC CL A	3,565.00
Equities	APOLLO GROUP INC CL A	5,500.00
Equities	APOLLO INVT CORP COM SH BEN INT	18,509.00
Equities	APOLLO INVT CORP COM SH BEN INT	8,500.00
Equities	APOLLO RESIDENTIAL MTG INC COM	2,941.00
Equities	APOLLO RESIDENTIAL MTG INC COM	1,300.00
Equities	A-POWER ENERGY GENERATION SYSTEMS LTD COM STK USD0.0001	8,618.00
Equities	A-POWER ENERGY GENERATION SYSTEMS LTD COM STK USD0.0001	3,000.00
Equities	APPLE INC COM STK	6,500.00
Equities	APPLE INC COM STK	82,479.00
Equities	APPLE INC COM STK	33,390.00
Equities	APPLE INC COM STK	13,103.00
Equities	APPLE INC COM STK	5,085.00
Equities	APPLIED ENERGETICS INC COM STK	6,699.00
Equities	APPLIED ENERGETICS INC COM STK	400.00
Equities	APPLIED EXTRUSION TECHNOLOGIES INC COM	34,500.00
Equities	APPLIED INDL TECHNOLOGIES INC COM	5,566.00
Equities	APPLIED INDL TECHNOLOGIES INC COM	2,600.00
Equities	APPLIED MATERIALS INC COM	105,584.00
Equities	APPLIED MATERIALS INC COM	42,744.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	APPLIED MICRO CIRCUITS CORP COM NEW STK	5,985.00
Equities	APPLIED MICRO CIRCUITS CORP COM NEW STK	2,200.00
Equities	APPLIEDTHEORY CORP COM	5,601.00
Equities	APPROACH RES INC COM STK	2,188.00
Equities	APPROACH RES INC COM STK	1,100.00
Equities	AQUACELL TECHNOLOGIES INC COM	3,700.00
Equities	ARABIAN AMERN DEV CO COM	1,231.00
Equities	ARABIAN AMERN DEV CO COM	400.00
Equities	ARADIGM CORP COM NEW	4,398.00
Equities	ARADIGM CORP COM NEW	300.00
Equities	ARBITRON INC COM	3,095.00
Equities	ARBITRON INC COM	1,500.00
Equities	ARBOR RLTY TR INC COM	719.00
Equities	ARBOR RLTY TR INC COM	300.00
Equities	ARC DOCUMENT SOLUTIONS INC COM	4,993.00
Equities	ARC DOCUMENT SOLUTIONS INC COM	1,800.00
Equities	ARC RES LTD CDA COM	41,100.00
Equities	ARC RES LTD CDA COM	13,200.00
Equities	ARC RESOURCES LTD COM(R1933)	3,700.00
Equities	ARC RESOURCES LTD COM(R1933)	1,200.00
Equities	ARCA BIOPHARMA INC COM NEW COM NEW	11.00
Equities	ARCA BIOPHARMA INC COM NEW COM NEW	16.00
Equities	ARCH COAL INC COM	26,800.00
Equities	ARCH COAL INC COM	11,800.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ARCHER-DANIELS-MIDLAND CO COM	47,000.00
Equities	ARCHER-DANIELS-MIDLAND CO COM	57,909.00
Equities	ARCHER-DANIELS-MIDLAND CO COM	23,443.00
Equities	ARCTIC CAT INC COM	2,606.00
Equities	ARCTIC CAT INC COM	900.00
Equities	ARDEN GROUP INC CL A CL A	468.00
Equities	ARDEN GROUP INC CL A CL A	200.00
Equities	ARENA PHARMACEUTICALS INC COM ISIN US0400471027	18,215.00
Equities	ARENA PHARMACEUTICALS INC COM ISIN US0400471027	6,600.00
Equities	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	5,357.00
Equities	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	2,420.00
Equities	ARI NETWORK SVCS INC COM NEW	881.00
Equities	ARI NETWORK SVCS INC COM NEW	100.00
Equities	ARIAD PHARMACEUTICALS INC COM	12,081.00
Equities	ARIAD PHARMACEUTICALS INC COM	3,845.00
Equities	ARK RESTAURANTS CORP COM	850.00
Equities	ARK RESTAURANTS CORP COM	300.00
Equities	ARKANSAS BEST CORP DEL COM	1,450.00
Equities	ARKANSAS BEST CORP DEL COM	500.00
Equities	ARKEMA EUR10	13,420.00
Equities	ARKEMA EUR10	4,340.00
Equities	ARLINGTON ASSET INVT CORP CL A NEW CL A NEW	870.00
Equities	ARLINGTON ASSET INVT CORP CL A NEW CL A NEW	200.00
Equities	ARMOUR RESIDENTIAL REIT INC COM	43,996.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ARMOUR RESIDENTIAL REIT INC COM	17,300.00
Equities	AROTECH CORP COM NEW STK	493.00
Equities	AROTECH CORP COM NEW STK	100.00
Equities	ARQULE INC COM	3,206.00
Equities	ARQULE INC COM	1,100.00
Equities	ARRAY BIOPHARMA INC COM	3,357.00
Equities	ARRAY BIOPHARMA INC COM	1,200.00
Equities	ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	1,325.00
Equities	ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	700.00
Equities	ARRIS GROUP INC NEW COM USD0.01	15,869.00
Equities	ARRIS GROUP INC NEW COM USD0.01	7,300.00
Equities	ARROW FINL CORP COM	2,168.00
Equities	ARROW FINL CORP COM	942.00
Equities	ARROW RES DEV INC COM	2,600.00
Equities	ARROW RES DEV INC COM	200.00
Equities	ARTESIAN RES CORP CL A CL A	3,943.00
Equities	ARTESIAN RES CORP CL A CL A	900.00
Equities	ARTHROCARE CORP COM	3,799.00
Equities	ARTHROCARE CORP COM	64,360.00
Equities	ARTHROCARE CORP COM	24,920.00
Equities	ARTHROCARE CORP COM	1,800.00
Equities	ARTS WAY MFG INC COM	162.00
Equities	ARUBA NETWORKS INC COM	13,699.00
Equities	ARUBA NETWORKS INC COM	6,100.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ASB FINL CORP COM NEW	837.00
Equities	ASB FINL CORP COM NEW	400.00
Equities	ASBURY AUTOMOTIVE GROUP INC COM	6,674.00
Equities	ASBURY AUTOMOTIVE GROUP INC COM	3,100.00
Equities	ASCENT CAP GROUP INC COM SER A STK	1,385.00
Equities	ASCENT CAP GROUP INC COM SER A STK	600.00
Equities	ASFG INC COM	44.00
Equities	ASHFORD HOSPITALITY TR INC COM SHS	9,548.00
Equities	ASHFORD HOSPITALITY TR INC COM SHS	4,500.00
Equities	ASIAINFO-LINKAGE INC COM STK ISIN# US04518A1043	10,399.00
Equities	ASIAINFO-LINKAGE INC COM STK ISIN# US04518A1043	3,386.00
Equities	ASML HOLDING NV EUR0.09 (POST SPLIT)	40,965.00
Equities	ASML HOLDING NV EUR0.09 (POST SPLIT)	13,228.00
Equities	ASPEN TECHNOLOGY INC COM	11,891.00
Equities	ASPEN TECHNOLOGY INC COM	5,431.00
Equities	ASSA ABLOY SER'B'NPV	59,000.00
Equities	ASSA ABLOY SER'B'NPV	19,000.00
Equities	ASSD ESTATES RLTY CORP COM	6,637.00
Equities	ASSD ESTATES RLTY CORP COM	3,000.00
Equities	ASSISTED LIVING CONCEPTS INC NEV NEW CL A NEW CL A NEW	6,534.00
Equities	ASSISTED LIVING CONCEPTS INC NEV NEW CL A NEW CL A NEW	2,900.00
Equities	ASSURANT INC COM	6,765.00
Equities	ASSURANT INC COM	2,737.00
Equities	ASTA FDG INC COM	1,435.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ASTA FDG INC COM	500.00
Equities	ASTEA INTL IINC COM NEW STK	1,480.00
Equities	ASTEA INTL IINC COM NEW STK	600.00
Equities	ASTEC INDS INC COM	1,937.00
Equities	ASTEC INDS INC COM	900.00
Equities	ASTEX PHARMACEUTICALS INC COM USD0.001	5,199.00
Equities	ASTEX PHARMACEUTICALS INC COM USD0.001	1,900.00
Equities	ASTORIA FINL CORP COM	13,844.00
Equities	ASTORIA FINL CORP COM	6,400.00
Equities	ASTRO MED INC NEW COM STK	1,078.00
Equities	ASTRO MED INC NEW COM STK	400.00
Equities	ASTRONICS CORP CL B CL B	1,865.00
Equities	ASTRONICS CORP CL B CL B	765.00
Equities	ASTRONICS CORP COM	1,537.00
Equities	ASTRONICS CORP COM	500.00
Equities	ASTROTECH CORP COM STK	337.00
Equities	ASTROTECH CORP COM STK	200.00
Equities	ASURE SOFTWARE INC COM	1,208.00
Equities	ASURE SOFTWARE INC COM	750.00
Equities	AT & T LATIN AMER CORP COM	30,700.00
Equities	AT&T INC COM	30,400.00
Equities	AT&T INC COM	472,738.00
Equities	AT&T INC COM	191,279.00
Equities	AT&T INC COM	60,400.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	AT&T INC COM	23,400.00
Equities	ATHENAHEALTH INC COM MON STOCK	5,477.00
Equities	ATHENAHEALTH INC COM MON STOCK	2,500.00
Equities	ATLANTIC AMERN CORP COM	8,749.00
Equities	ATLANTIC AMERN CORP COM	2,400.00
Equities	ATLANTIC COAST FINL CORP COM	148.00
Equities	ATLANTIC COAST FINL CORP COM	100.00
Equities	ATLANTIC PREM BRANDS LTD COM	3,850.00
Equities	ATLANTICUS HLDGS CORP COM	1,612.00
Equities	ATLANTICUS HLDGS CORP COM	572.00
Equities	ATLANTIS PLASTICS INC COM	994.00
Equities	ATLANTIS PLASTICS INC COM	100.00
Equities	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK	3,756.00
Equities	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK	1,800.00
Equities	ATLC TELE-NETWORK INC COM NEW	1,545.00
Equities	ATLC TELE-NETWORK INC COM NEW	3,875.00
Equities	ATLC TELE-NETWORK INC COM NEW	1,490.00
Equities	ATLC TELE-NETWORK INC COM NEW	800.00
Equities	ATMEL CORP COM	68,925.00
Equities	ATMEL CORP COM	204,500.00
Equities	ATMI INC COM	5,467.00
Equities	ATMI INC COM	1,500.00
Equities	ATNA RES LTD COM	1,122.00
Equities	ATNA RES LTD COM	100.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ATP OIL & GAS CORP COM	3,674.00
Equities	ATP OIL & GAS CORP COM	1,300.00
Equities	ATRICURE INC COM STK	631.00
Equities	ATRICURE INC COM STK	1,946.00
Equities	ATRINSIC INC COM NEW COM NEW	1,092.00
Equities	ATRINSIC INC COM NEW COM NEW	500.00
Equities	ATRION CORP COM	478.00
Equities	ATRION CORP COM	338.00
Equities	AUST & NZ BANK GRP NPV	44,994.00
Equities	AUST & NZ BANK GRP NPV	14,637.00
Equities	AUST & NZ BANK GRP NPV	190,940.00
Equities	AUST & NZ BANK GRP NPV	62,556.00
Equities	AUTHENTIDATE HLDG CORP COM NEW	1,618.00
Equities	AUTOBYTEL INC COM NEW	883.00
Equities	AUTOBYTEL INC COM NEW	400.00
Equities	AUTOCANADA INC COM STK	11,900.00
Equities	AUTOCANADA INC COM STK	3,900.00
Equities	AUTODESK INC COM	19,753.00
Equities	AUTODESK INC COM	7,996.00
Equities	AUTOIMMUNE INC COM	6,762.00
Equities	AUTOIMMUNE INC COM	400.00
Equities	AUTOMATIC DATA PROCESSING INC COM	42,636.00
Equities	AUTOMATIC DATA PROCESSING INC COM	17,261.00
Equities	AUTONATION INC COM	3,412.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	AUTONATION INC COM	1,381.00
Equities	AUTOZONE INC COM	3,192.00
Equities	AUTOZONE INC COM	1,292.00
Equities	AUXILIUM PHARMACEUTICALS INC COM	4,738.00
Equities	AUXILIUM PHARMACEUTICALS INC COM	2,200.00
Equities	AV HOMES INC COM	1,112.00
Equities	AV HOMES INC COM	2,700.00
Equities	AVADO BRANDS INC COM STK	40,600.00
Equities	AVAGO TECHNOLOGIES LTD	97,090.00
Equities	AVAGO TECHNOLOGIES LTD	30,900.00
Equities	AVALONBAY CMNTYS REIT	10,686.00
Equities	AVALONBAY CMNTYS REIT	4,327.00
Equities	AVANIR PHARMACEUTICALS INC	2,203.00
Equities	AVANIR PHARMACEUTICALS INC	800.00
Equities	AVAX TECHNOLOGIES INC COM PAR \$0.004	1,769.00
Equities	AVAX TECHNOLOGIES INC COM PAR \$0.004	200.00
Equities	AVERY DENNISON CORP COM	29,000.00
Equities	AVERY DENNISON CORP COM	8,750.00
Equities	AVERY DENNISON CORP COM	3,542.00
Equities	AVERY DENNISON CORP COM	6,050.00
Equities	AVERY DENNISON CORP COM	17,975.00
Equities	AVIAT NETWORKS INC COM	10,419.00
Equities	AVIAT NETWORKS INC COM	7,100.00
Equities	AVID TECHNOLOGY INC COM	4,135.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	AVID TECHNOLOGY INC COM	1,500.00
Equities	AVINCI MEDIA CORP COM STK	4,481.00
Equities	AVINCI MEDIA CORP COM STK	300.00
Equities	AVISTA CORP COM ISIN # US05379B1070	8,803.00
Equities	AVISTA CORP COM ISIN # US05379B1070	12,900.00
Equities	AVISTA CORP COM ISIN # US05379B1070	5,000.00
Equities	AVISTA CORP COM ISIN # US05379B1070	4,100.00
Equities	AVNET INC COM	25,275.00
Equities	AVNET INC COM	75,000.00
Equities	AVON PRODUCTS INC COM USD0.25	38,057.00
Equities	AVON PRODUCTS INC COM USD0.25	15,407.00
Equities	AVON PRODUCTS INC COM USD0.25	25,960.00
Equities	AVON PRODUCTS INC COM USD0.25	8,720.00
Equities	AWARE INC MASS COM	4,906.00
Equities	AWARE INC MASS COM	1,700.00
Equities	AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095	9,471.00
Equities	AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095	3,400.00
Equities	AXCESS INTL INC FORMERLY AXCESS INC TO 04/15/2003 COM	2,512.00
Equities	AXCESS INTL INC FORMERLY AXCESS INC TO 04/15/2003 COM	200.00
Equities	AXIALL CORP COM	4,423.00
Equities	AXIALL CORP COM	13,600.00
Equities	AXIALL CORP COM	40,325.00
Equities	AXIALL CORP COM	1,951.00
Equities	AXION INTL HLDGS INC COM STK	122.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	AXOGEN INC COM USD0.01	369.00
Equities	AXOGEN INC COM USD0.01	200.00
Equities	AXT INC COM	5,037.00
Equities	AXT INC COM	1,800.00
Equities	AZ ELECTRONIC MATE ORD USD0.10 (DI)	264,800.00
Equities	AZ ELECTRONIC MATE ORD USD0.10 (DI)	83,990.00
Equities	AZZ INC COM	3,874.00
Equities	AZZ INC COM	1,800.00
Equities	B & G FOODS INC COMMON STOCK	6,149.00
Equities	B & G FOODS INC COMMON STOCK	54,830.00
Equities	B & G FOODS INC COMMON STOCK	21,290.00
Equities	B & G FOODS INC COMMON STOCK	2,900.00
Equities	B/E AEROSPACE INC COM	24,170.00
Equities	B/E AEROSPACE INC COM	9,340.00
Equities	BADGER METER INC COM	3,431.00
Equities	BADGER METER INC COM	1,500.00
Equities	BADGER PAPER MLS INC COM	2,800.00
Equities	BAKER HUGHES INC COM	38,823.00
Equities	BAKER HUGHES INC COM	15,717.00
Equities	BAKER MICHAEL CORP COM	1,156.00
Equities	BAKER MICHAEL CORP COM	300.00
Equities	BALCHEM CORP COM	3,527.00
Equities	BALCHEM CORP COM	1,600.00
Equities	BALDWIN & LYONS INC CL B	2,634.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	BALDWIN & LYONS INC CL B	1,300.00
Equities	BALL CORP COM	13,072.00
Equities	BALL CORP COM	5,291.00
Equities	BALL CORP COM	34,800.00
Equities	BALL CORP COM	11,700.00
Equities	BALLANTYNE STRONG INC COM	1,025.00
Equities	BALLANTYNE STRONG INC COM	300.00
Equities	BANCFIRST CORP COM	2,231.00
Equities	BANCFIRST CORP COM	1,100.00
Equities	BANCO BTG PACTUAL SA COM	218,800.00
Equities	BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA	2,584.00
Equities	BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA	900.00
Equities	BANCORP INC DEL COM STK	1,849.00
Equities	BANCORP INC DEL COM STK	600.00
Equities	BANCORPSOUTH INC COM	10,800.00
Equities	BANCORPSOUTH INC COM	4,800.00
Equities	BANK AMER CORP NON CUMULATIVE PERP CONV PFD SER L NON CUM PERP CONV PFD SER L	17.00
Equities	BANK AMER CORP NON CUMULATIVE PERP CONV PFD SER L NON CUM PERP CONV PFD SER L	56.00
Equities	BANK FLA CORP NAPLES COM STK	1,663.00
Equities	BANK MARIN BANCORP COM STK	512.00
Equities	BANK MARIN BANCORP COM STK	200.00
Equities	BANK NEW YORK MELLON CORP COM STK	101,986.00
Equities	BANK NEW YORK MELLON CORP COM STK	41,284.00
Equities	BANK OF AMERICA CORP	947,267.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	BANK OF AMERICA CORP	383,443.00
Equities	BANK OF THE OZARKS INC COM	5,062.00
Equities	BANK OF THE OZARKS INC COM	2,300.00
Equities	BANK RAKYAT INDONESIA PERSER	1,547,500.00
Equities	BANK RAKYAT INDONESIA PERSER	499,000.00
Equities	BANK SOUTH CAROLINA CORP COM	1,404.00
Equities	BANK SOUTH CAROLINA CORP COM	400.00
Equities	BANKFINANCIAL CORP COM	2,544.00
Equities	BANKFINANCIAL CORP COM	900.00
Equities	BANKRATE INC DEL COM	1,879.00
Equities	BANKRATE INC DEL COM	182.00
Equities	BANKUNITED FINL CORP CL A	4,641.00
Equities	BANKUNITED FINL CORP CL A	300.00
Equities	BANKUNITED INC	38,600.00
Equities	BANKUNITED INC	14,900.00
Equities	BANNER CORP COM NEW COM NEW	192.00
Equities	BANNER CORP COM NEW COM NEW	100.00
Equities	BAR HBR BANKSHARES COM	896.00
Equities	BAR HBR BANKSHARES COM	200.00
Equities	BARCLAYS ORD GBP0.25	776,542.00
Equities	BARCLAYS ORD GBP0.25	270,240.00
Equities	BARNES & NOBLE INC COM	2,296.00
Equities	BARNES & NOBLE INC COM	800.00
Equities	BARNES GROUP INC COM	6,597.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	BARNES GROUP INC COM	3,000.00
Equities	BARNWELL INDS INC COM	2,300.00
Equities	BARNWELL INDS INC COM	600.00
Equities	BARRETT BILL CORP COM STK	5,831.00
Equities	BARRETT BILL CORP COM STK	2,700.00
Equities	BARRETT BUSINESS SVCS INC COM	3,790.00
Equities	BARRETT BUSINESS SVCS INC COM	1,700.00
Equities	BARRY R G CORP - OHIO COM	1,537.00
Equities	BARRY R G CORP - OHIO COM	500.00
Equities	BASF - ORD SHS COMSTK	38,316.00
Equities	BASF - ORD SHS COMSTK	12,300.00
Equities	BASIC ENERGY SVCS INC NEW COM	6,476.00
Equities	BASIC ENERGY SVCS INC NEW COM	1,700.00
Equities	BASSETT FURNITURE INDS INC COM STK	2,050.00
Equities	BASSETT FURNITURE INDS INC COM STK	700.00
Equities	BAUER PERFORMANCE SPORTS LTD COM 144A	4,600.00
Equities	BAUER PERFORMANCE SPORTS LTD COM 144A	1,800.00
Equities	BAUER PERFORMANCE SPORTS LTD COM STK	24,100.00
Equities	BAUER PERFORMANCE SPORTS LTD COM STK	7,100.00
Equities	BAXANO SURGICAL INC COM USD0.0001	1,875.00
Equities	BAXANO SURGICAL INC COM USD0.0001	600.00
Equities	BAXTER INTL INC COM	47,621.00
Equities	BAXTER INTL INC COM	19,275.00
Equities	BAYER AG NPV (REGD)	58,532.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	BAYER AG NPV (REGD)	18,899.00
Equities	BAYER MOTOREN WERK EUR1	37,509.00
Equities	BAYER MOTOREN WERK EUR1	12,113.00
Equities	BB LIQUIDATING INC USD0.01	30,021.00
Equities	BB LIQUIDATING INC USD0.01	1,700.00
Equities	BB&T CORP COM	61,657.00
Equities	BB&T CORP COM	24,962.00
Equities	BBCN BANCORP INC COM	7,975.00
Equities	BBCN BANCORP INC COM	2,755.00
Equities	BBVA(BILB-VIZ-ARG) EUR0.49	443,357.00
Equities	BBVA(BILB-VIZ-ARG) EUR0.49	143,210.00
Equities	BBX CAP CORP CL A PAR \$0.01	131.00
Equities	BBX CAP CORP CL A PAR \$0.01	100.00
Equities	BCB BANCORP INC COM STK	1,187.00
Equities	BCB BANCORP INC COM STK	400.00
Equities	BCO BRADESCO SA COM NPV	200,350.00
Equities	BCO ESPIRITO SANTO NPV	1,311,700.00
Equities	BCO ESPIRITO SANTO NPV	423,600.00
Equities	BCSB BANCORP INC COM	728.00
Equities	BCSB BANCORP INC COM	300.00
Equities	BEACON PWR CORP COM NEW COM NEW	1,567.00
Equities	BEACON PWR CORP COM NEW COM NEW	500.00
Equities	BEACON ROOFING SUPPLY INC COM	5,531.00
Equities	BEACON ROOFING SUPPLY INC COM	40,849.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	BEACON ROOFING SUPPLY INC COM	13,767.00
Equities	BEACON ROOFING SUPPLY INC COM	2,000.00
Equities	BEAM INC	14,137.00
Equities	BEAM INC	5,723.00
Equities	BEAM INC	26,300.00
Equities	BEAM INC	8,800.00
Equities	BEARD CO NEW COM PAR \$.0006665 COM PAR \$.001	1,081.00
Equities	BEARD CO NEW COM PAR \$.0006665 COM PAR \$.001	100.00
Equities	BEARINGPOINT INC COM NEW STK	1,404.00
Equities	BEASLEY BROADCAST GROUP INC CL A	545.00
Equities	BEASLEY BROADCAST GROUP INC CL A	200.00
Equities	BEAZER HOMES USA INC COM NEW COM NEW	726.00
Equities	BEAZER HOMES USA INC COM NEW COM NEW	260.00
Equities	BEAZER HOMES USA INC TANGIBLE EQTY UNIT	1,125.00
Equities	BEBE STORES INC COM	3,968.00
Equities	BEBE STORES INC COM	1,400.00
Equities	BECTON DICKINSON & CO COM	3,000.00
Equities	BECTON DICKINSON & CO COM	17,069.00
Equities	BECTON DICKINSON & CO COM	6,910.00
Equities	BECTON DICKINSON & CO COM	8,700.00
Equities	BECTON DICKINSON & CO COM	25,800.00
Equities	BECTON DICKINSON & CO COM	4,350.00
Equities	BECTON DICKINSON & CO COM	1,680.00
Equities	BED BATH BEYOND INC COM	19,207.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	BED BATH BEYOND INC COM	7,768.00
Equities	BEIJING CAPITAL INTERNATIONAL AIRPORTS 'H' CNY1	5,808,000.00
Equities	BEIJING CAPITAL INTERNATIONAL AIRPORTS 'H' CNY1	1,850,000.00
Equities	BEL FUSE INC CL A	1,681.00
Equities	BEL FUSE INC CL A	700.00
Equities	BEL FUSE INC CL B CL B	5,246.00
Equities	BEL FUSE INC CL B CL B	1,700.00
Equities	BELDEN INC COM	5,922.00
Equities	BELDEN INC COM	2,700.00
Equities	BELIEVING TODAY INC	3,700.00
Equities	BELO CORP	7,695.00
Equities	BELO CORP	4,600.00
Equities	BEMIS CO INC COM	9,041.00
Equities	BEMIS CO INC COM	3,659.00
Equities	BEMIS CO INC COM	10,010.00
Equities	BEMIS CO INC COM	3,875.00
Equities	BENCHMARK ELECTRS INC COM	7,649.00
Equities	BENCHMARK ELECTRS INC COM	3,600.00
Equities	BENEFICIAL MUT BANCORP INC COM STK	7,582.00
Equities	BENEFICIAL MUT BANCORP INC COM STK	3,400.00
Equities	BERKSHIRE BANCORP INC DEL COM NEW	2,137.00
Equities	BERKSHIRE BANCORP INC DEL COM NEW	700.00
Equities	BERKSHIRE HATHAWAY INC-CL B	27,400.00
Equities	BERKSHIRE HATHAWAY INC-CL B	160,297.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	BERKSHIRE HATHAWAY INC-CL B	64,892.00
Equities	BERKSHIRE HILLS BANCORP INC COM	2,461.00
Equities	BERKSHIRE HILLS BANCORP INC COM	700.00
Equities	BERRY PETE CO CL A CL A	6,424.00
Equities	BERRY PETE CO CL A CL A	2,900.00
Equities	BEST BUY INC COM STK	23,591.00
Equities	BEST BUY INC COM STK	9,553.00
Equities	BETTER ENVIRONMENT CONCEPTS INC COM	42.00
Equities	BFC FINL CORP CL A CL A	892.00
Equities	BFC FINL CORP CL A CL A	100.00
Equities	BG GROUP ORD GBP0.10	268,640.00
Equities	BG GROUP ORD GBP0.10	86,751.00
Equities	BGC PARTNERS INC CL A CL A	3,806.00
Equities	BGC PARTNERS INC CL A CL A	1,300.00
Equities	BHP BILLITON LTD NPV	66,486.00
Equities	BHP BILLITON LTD NPV	21,630.00
Equities	BHP BILLITON PLC USD0.50	93,510.00
Equities	BHP BILLITON PLC USD0.50	29,770.00
Equities	BICOASTAL COMMUNICATIONS INC COM STK	16.00
Equities	BIDVEST GROUP ZAR0.05	58,000.00
Equities	BIDVEST GROUP ZAR0.05	18,700.00
Equities	BIG 5 SPORTING GOODS CORP COM	1,134.00
Equities	BIG 5 SPORTING GOODS CORP COM	300.00
Equities	BIG LOTS INC COM	4,904.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	BIG LOTS INC COM	39,250.00
Equities	BIG LOTS INC COM	13,200.00
Equities	BIG LOTS INC COM	3,400.00
Equities	BIGLARI HLDGS INC CL A COM	393.00
Equities	BIOANALYTICAL SYS INC COM	662.00
Equities	BIOANALYTICAL SYS INC COM	400.00
Equities	BIOCRYST PHARMACEUTICALS INC COM	3,206.00
Equities	BIOCRYST PHARMACEUTICALS INC COM	1,100.00
Equities	BIODEL INC COM NEW COM USD0.01 (POST REVSPLIT)	609.00
Equities	BIODEL INC COM NEW COM USD0.01 (POST REVSPLIT)	275.00
Equities	BIOFUEL ENERGY CORP COM NEW	280.00
Equities	BIOFUEL ENERGY CORP COM NEW	25.00
Equities	BIOGEN IDEC INC COM STK	5,200.00
Equities	BIOGEN IDEC INC COM STK	20,858.00
Equities	BIOGEN IDEC INC COM STK	8,445.00
Equities	BIOJECT MED TECHNOLOGIES INC COM NEW BIOJECT MED TECH NEW	3,593.00
Equities	BIOJECT MED TECHNOLOGIES INC COM NEW BIOJECT MED TECH NEW	300.00
Equities	BIOLASE INC COM	3,614.00
Equities	BIOLASE INC COM	8.00
Equities	BIOLASE INC COM	1,165.00
Equities	BIOMED RLTY TR INC COM	47,550.00
Equities	BIOMED RLTY TR INC COM	141,150.00
Equities	BIOPURE CORP CL A PAR \$0.01 COM STK	374.00
Equities	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW	3,762.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW	1,300.00
Equities	BIOSCRIP INC COM	7,064.00
Equities	BIOSCRIP INC COM	5,600.00
Equities	BIOSPECIFICS TECHNOLOGIES CORP COM	3,563.00
Equities	BIOSPECIFICS TECHNOLOGIES CORP COM	2,800.00
Equities	BIOTA PHARMACEUTICALS INC COM USD0.01	988.00
Equities	BIOTA PHARMACEUTICALS INC COM USD0.01	366.00
Equities	BIOTIME INC COM	2,475.00
Equities	BIOTIME INC COM	900.00
Equities	BIRKS & MAYORS INC COM	273.00
Equities	BIRKS & MAYORS INC COM	200.00
Equities	BJS RESTAURANTS INC COM	3,816.00
Equities	BJS RESTAURANTS INC COM	1,700.00
Equities	BK MUT CORP NEW COM STK	8,737.00
Equities	BK MUT CORP NEW COM STK	3,100.00
Equities	BKF CAP GROUP INC COM STK	75.00
Equities	BKF CAP GROUP INC COM STK	100.00
Equities	BLACK BOX CORP DEL COM	5,365.00
Equities	BLACK BOX CORP DEL COM	2,200.00
Equities	BLACK DIAMOND INC COM	2,181.00
Equities	BLACK DIAMOND INC COM	800.00
Equities	BLACK HILLS CORP COM	5,825.00
Equities	BLACK HILLS CORP COM	2,200.00
Equities	BLACKBAUD INC COM	5,684.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	BLACKBAUD INC COM	2,600.00
Equities	BLACKROCK INC COM STK	10,970.00
Equities	BLACKROCK INC COM STK	4,439.00
Equities	BLACKROCK INC COM STK	1,895.00
Equities	BLACKROCK INC COM STK	735.00
Equities	BLACKROCK KELSO CAP CORPORATION COM STK	8,789.00
Equities	BLACKROCK KELSO CAP CORPORATION COM STK	4,000.00
Equities	BLACKSTONE MTG TR INC COM CL A COM CL A	607.00
Equities	BLACKSTONE MTG TR INC COM CL A COM CL A	1,265.00
Equities	BLOCK H & R INC COM	27,900.00
Equities	BLOCK H & R INC COM	23,929.00
Equities	BLOCK H & R INC COM	9,688.00
Equities	BLONDER TONGUE LABORATORIES INC COM	1,956.00
Equities	BLONDER TONGUE LABORATORIES INC COM	1,100.00
Equities	BLOUNT INTL INC NEW COM	7,525.00
Equities	BLOUNT INTL INC NEW COM	3,400.00
Equities	BLUCORA INC COM	3,517.00
Equities	BLUCORA INC COM	1,200.00
Equities	BLUE NILE INC COM	1,319.00
Equities	BLUE NILE INC COM	1,400.00
Equities	BLUE RIV BANCSHARES INC COM	862.00
Equities	BLUE RIV BANCSHARES INC COM	100.00
Equities	BLUELINX HLDGS INC COM	237.00
Equities	BLYTH INC COM NEW COM NEW	1,262.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	BLYTH INC COM NEW COM NEW	400.00
Equities	BM&FBOVESPA SA COM NPV	255,400.00
Equities	BMB MUNAI INC COM	7,068.00
Equities	BMB MUNAI INC COM	400.00
Equities	BMC INDS INC MINN COM	26,300.00
Equities	BMC SOFTWARE INC COM STK	11,639.00
Equities	BMC SOFTWARE INC COM STK	4,712.00
Equities	BNCCORP INC COM	706.00
Equities	BNCCORP INC COM	400.00
Equities	BNP PARIBAS EUR2	93,380.00
Equities	BNP PARIBAS EUR2	30,160.00
Equities	BNP PARIBAS EUR2	83,200.00
Equities	BNP PARIBAS EUR2	26,470.00
Equities	BNS HLDG INC CL A 2010 CL A 2010	94.00
Equities	BOB EVANS FARMS INC COM	2,873.00
Equities	BOB EVANS FARMS INC COM	12,855.00
Equities	BOB EVANS FARMS INC COM	4,980.00
Equities	BOB EVANS FARMS INC COM	1,300.00
Equities	BOEING CO COM	59,998.00
Equities	BOEING CO COM	24,291.00
Equities	BOEING CO COM	10,400.00
Equities	BOEING CO COM	4,000.00
Equities	BOISE CASCADE CO DEL COM	35,301.00
Equities	BOISE CASCADE CO DEL COM	13,600.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	BOISE INC COM STK	3,929.00
Equities	BOLT TECHNOLOGY CORP COM	1,945.00
Equities	BOLT TECHNOLOGY CORP COM	401.00
Equities	BOMBAY INC COM	19,600.00
Equities	BONDED MTRS INC COM	200.00
Equities	BONTEX INC COM	350.00
Equities	BON-TON STORES INC COM	1,875.00
Equities	BON-TON STORES INC COM	600.00
Equities	BOOKS-A-MILLION INC COM	2,825.00
Equities	BOOKS-A-MILLION INC COM	900.00
Equities	BORDERS GROUP INC COM STK	7,155.00
Equities	BORDERS GROUP INC COM STK	400.00
Equities	BORG WARNER INC COM	10,154.00
Equities	BORG WARNER INC COM	4,110.00
Equities	BORG WARNER INC COM	13,090.00
Equities	BORG WARNER INC COM	5,080.00
Equities	BORG WARNER INC COM	26,100.00
Equities	BORG WARNER INC COM	10,000.00
Equities	BOSTON BEER INC CL A CL A	3,103.00
Equities	BOSTON BEER INC CL A CL A	1,500.00
Equities	BOSTON PRIVATE FINL HLDGS INC COM	3,968.00
Equities	BOSTON PRIVATE FINL HLDGS INC COM	1,400.00
Equities	BOSTON SCIENTIFIC CORP COM	118,544.00
Equities	BOSTON SCIENTIFIC CORP COM	47,983.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	BOSTON SCIENTIFIC CORP COM	69,250.00
Equities	BOSTON SCIENTIFIC CORP COM	205,525.00
Equities	BOTTOMLINE TECHNOLOGIES DE INC COM	3,425.00
Equities	BOTTOMLINE TECHNOLOGIES DE INC COM	1,059.00
Equities	BOULDER BRANDS INC COM USD0.01	6,412.00
Equities	BOULDER BRANDS INC COM USD0.01	2,200.00
Equities	BOVIE MED CORP COM STK	1,131.00
Equities	BOVIE MED CORP COM STK	500.00
Equities	BOWL AMER INC CL A CL A	3,772.00
Equities	BOWL AMER INC CL A CL A	1,300.00
Equities	BOYDS COLLECTION LTD	52,800.00
Equities	BOYDS COLLECTION LTD NEW COM STK	833.00
Equities	BP ORD USD0.25	522,645.00
Equities	BP ORD USD0.25	168,806.00
Equities	BP ORD USD0.25	1,408,944.00
Equities	BP ORD USD0.25	466,485.00
Equities	BPO MGMT SVCS INC PA COM	2,275.00
Equities	BPO MGMT SVCS INC PA COM	200.00
Equities	BPZ RESOURCE INC	5,192.00
Equities	BPZ RESOURCE INC	1,800.00
Equities	BRADY CORP CL A	6,674.00
Equities	BRADY CORP CL A	3,100.00
Equities	BRANDYWINE RLTY TR SH BEN INT NEW REIT	22,785.00
Equities	BRANDYWINE RLTY TR SH BEN INT NEW REIT	90,300.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	BRANDYWINE RLTY TR SH BEN INT NEW REIT	267,925.00
Equities	BRANDYWINE RLTY TR SH BEN INT NEW REIT	12,000.00
Equities	BREEZE-EASTERN CORP COM STK	1,544.00
Equities	BREEZE-EASTERN CORP COM STK	400.00
Equities	BRIDGE BANCORP INC COM STK	175.00
Equities	BRIDGESTONE CORP NPV	73,200.00
Equities	BRIDGESTONE CORP NPV	23,600.00
Equities	BRIDGFORD FOODS CORP COM	3,237.00
Equities	BRIDGFORD FOODS CORP COM	1,100.00
Equities	BRIGGS & STRATTON CORP CAP	6,076.00
Equities	BRIGGS & STRATTON CORP CAP	2,900.00
Equities	BRIGHTSTAR INFORMATION TECHNOLOGY GROUP INC COM	4,156.00
Equities	BRINKS CO COM STOCK	7,686.00
Equities	BRINKS CO COM STOCK	3,600.00
Equities	BRISTOL MYERS SQUIBB CO COM	144,330.00
Equities	BRISTOL MYERS SQUIBB CO COM	58,432.00
Equities	BRISTOL MYERS SQUIBB CO COM	50,300.00
Equities	BRISTOL MYERS SQUIBB CO COM	19,530.00
Equities	BRISTOW GROUP INC COM	4,168.00
Equities	BRISTOW GROUP INC COM	2,000.00
Equities	BRITISH AMERICAN TOBACCO ORD GBP0.25	98,700.00
Equities	BRITISH AMERICAN TOBACCO ORD GBP0.25	31,900.00
Equities	BROADCOM CORP CL A	46,160.00
Equities	BROADCOM CORP CL A	18,687.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	BROADSOFT INC COM	1,459.00
Equities	BROADVISION INC COM PAR \$.001 COM PAR \$.001	2,514.00
Equities	BROOKFIELD ASSET LIMITED VTG SHARES CLASS A	45,200.00
Equities	BROOKFIELD ASSET LIMITED VTG SHARES CLASS A	14,600.00
Equities	BROOKFIELD RESIDENTIAL PROPERTIES INC COM	10,396.00
Equities	BROOKFIELD RESIDENTIAL PROPERTIES INC COM	5,800.00
Equities	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +	15,017.00
Equities	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +	5,211.00
Equities	BROOKS AUTOMATION INC COM	7,403.00
Equities	BROOKS AUTOMATION INC COM	3,400.00
Equities	BROWN & BROWN INC COM	65,378.00
Equities	BROWN & BROWN INC COM	22,034.00
Equities	BROWN SHOE CO INC COM	10,827.00
Equities	BROWN SHOE CO INC COM	4,800.00
Equities	BROWN-FORMAN INC CL B NON-VTG COM	13,327.00
Equities	BROWN-FORMAN INC CL B NON-VTG COM	5,395.00
Equities	BRP INC SUB VTG NPV	13,000.00
Equities	BRP INC SUB VTG NPV	4,100.00
Equities	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW	913.00
Equities	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW	340.00
Equities	BRUKER CORP	17,446.00
Equities	BRUKER CORP	8,000.00
Equities	BRUNSWICK CORP COM	16,647.00
Equities	BRUNSWICK CORP COM	7,700.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	BRYN MAWR BK CORP COM STK	996.00
Equities	BRYN MAWR BK CORP COM STK	300.00
Equities	BSD MED CORP DEL COM	8,750.00
Equities	BSD MED CORP DEL COM	400.00
Equities	BSML INC COM STK	1,459.00
Equities	BSQUARE CORP COM NEW	1,679.00
Equities	BSQUARE CORP COM NEW	500.00
Equities	BSTN PPTYS INC	13,334.00
Equities	BSTN PPTYS INC	5,398.00
Equities	BTU INTL INC COM	1,306.00
Equities	BTU INTL INC COM	500.00
Equities	BUCKEYE TECHNOLOGIES INC COM	4,824.00
Equities	BUCKEYE TECHNOLOGIES INC COM	2,200.00
Equities	BUCKLE INC COM	4,644.00
Equities	BUCKLE INC COM	2,100.00
Equities	BUFFALO WILD WINGS INC COM STK	2,612.00
Equities	BUFFALO WILD WINGS INC COM STK	1,096.00
Equities	BUILDERS FIRSTSOURCE INC COM STK	3,975.00
Equities	BUILDERS FIRSTSOURCE INC COM STK	1,400.00
Equities	BUILDING MATLS HLDG CORP COM	12,400.00
Equities	BUTLER INTL INC NEW COM STK	3,724.00
Equities	BUTLER INTL INC NEW COM STK	300.00
Equities	C D I CORP COM	2,531.00
Equities	C D I CORP COM	900.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	14,108.00
Equities	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	5,711.00
Equities	C R BARD	6,577.00
Equities	C R BARD	2,661.00
Equities	C R BARD	15,717.00
Equities	C R BARD	5,297.00
Equities	C&J ENERGY SVCS INC COM MON STOCK	3,317.00
Equities	C&J ENERGY SVCS INC COM MON STOCK	375.00
Equities	CA 1ST NATL BANCORP COM	2,737.00
Equities	CA 1ST NATL BANCORP COM	900.00
Equities	CA INC COM	29,105.00
Equities	CA INC COM	11,781.00
Equities	CA INC COM	16,710.00
Equities	CA INC COM	6,470.00
Equities	CABELAS INC COM STK	7,055.00
Equities	CABELAS INC COM STK	3,200.00
Equities	CABLEVISION SYS CORP CL A COM STK	19,009.00
Equities	CABLEVISION SYS CORP CL A COM STK	7,697.00
Equities	CABOT CORP COM	500.00
Equities	CABOT CORP COM	300.00
Equities	CABOT OIL & GAS CORP COM	18,519.00
Equities	CABOT OIL & GAS CORP COM	7,497.00
Equities	CACHE INC COM NEW COM	2,447.00
Equities	CACHE INC COM NEW COM	815.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CACI INTL INC CL A CL A	3,287.00
Equities	CACI INTL INC CL A CL A	1,600.00
Equities	CADENCE PHARMACEUTICALS INC COM	2,096.00
Equities	CADENCE PHARMACEUTICALS INC COM	700.00
Equities	CADIZ INC COM NEW STK	278.00
Equities	CADIZ INC COM NEW STK	100.00
Equities	CADUS CORP FORMERLY CADUS PHARMACEUTICALCORP TO 06/20/2003 COM	2,043.00
Equities	CADUS CORP FORMERLY CADUS PHARMACEUTICALCORP TO 06/20/2003 COM	1,100.00
Equities	CAI INTL INC COM	1,875.00
Equities	CAI INTL INC COM	600.00
Equities	CAL DIVE INTL INC DEL COM	6,901.00
Equities	CAL DIVE INTL INC DEL COM	2,500.00
Equities	CAL MAINE FOODS INC COM NEW STK	119.00
Equities	CALAMOS ASSET MGMT INC CL A COM STK	5,874.00
Equities	CALAMOS ASSET MGMT INC CL A COM STK	2,700.00
Equities	CALAMP CORP COM	1,559.00
Equities	CALAMP CORP COM	900.00
Equities	CALAVO GROWERS INC COM	44.00
Equities	CALFRAC WELL SERVI COM NPV	15,900.00
Equities	CALFRAC WELL SERVI COM NPV	5,100.00
Equities	CALGON CARBON CORP COM	7,794.00
Equities	CALGON CARBON CORP COM	3,700.00
Equities	CALIFORNIA COASTAL CMNTYS INC COM NEW	3,300.00
Equities	CALIFORNIA WTR SVC GROUP COM	4,860.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CALIFORNIA WTR SVC GROUP COM	1,508.00
Equities	CALLAWAY GOLF CO COM	11,674.00
Equities	CALLAWAY GOLF CO COM	5,300.00
Equities	CALLON PETE CO DEL COM	2,737.00
Equities	CALLON PETE CO DEL COM	900.00
Equities	CAMBEX CORP COM	4,937.00
Equities	CAMBEX CORP COM	300.00
Equities	CAMBIUM LEARNING GROUP INC COM	1,543.00
Equities	CAMBIUM LEARNING GROUP INC COM	700.00
Equities	CAMBREX CORP COM	10,578.00
Equities	CAMBREX CORP COM	4,141.00
Equities	CAMBRIDGE HEART INC COM	4,893.00
Equities	CAMBRIDGE HEART INC COM	300.00
Equities	CAMCO FINL CORP COM	1,841.00
Equities	CAMCO FINL CORP COM	1,000.00
Equities	CAMDEN NATL CORP COM	1,231.00
Equities	CAMDEN NATL CORP COM	400.00
Equities	CAMERON INTL CORP COM STK	21,796.00
Equities	CAMERON INTL CORP COM STK	8,824.00
Equities	CAMPBELL SOUP CO COM	15,684.00
Equities	CAMPBELL SOUP CO COM	6,349.00
Equities	CAN PACIFIC RYS COM NPV	17,900.00
Equities	CAN PACIFIC RYS COM NPV	5,800.00
Equities	CANADIAN IMP BANK COM NPV	107,707.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CANADIAN IMP BANK COM NPV	34,660.00
Equities	CANO PETE INC COM	2,818.00
Equities	CANO PETE INC COM	200.00
Equities	CANTEL MEDICAL CORP COM	3,489.00
Equities	CANTEL MEDICAL CORP COM	1,600.00
Equities	CANTERBURY PK HLDG COM STK	762.00
Equities	CANTERBURY PK HLDG COM STK	300.00
Equities	CANYON SERVICES GR COM NPV	24,600.00
Equities	CANYON SERVICES GR COM NPV	7,900.00
Equities	CAP 1 FNCL COM	51,330.00
Equities	CAP 1 FNCL COM	20,781.00
Equities	CAP 1 FNCL COM	35,700.00
Equities	CAP 1 FNCL COM	13,700.00
Equities	CAP BK FINL CORP CL A COM CL A COM	424.00
Equities	CAP BK FINL CORP CL A COM CL A COM	130.00
Equities	CAP CY BK GROUP INC COM	1,813.00
Equities	CAP CY BK GROUP INC COM	600.00
Equities	CAPELLA ED CO COM	1,519.00
Equities	CAPELLA ED CO COM	500.00
Equities	CAPITAL SOUTHWEST CORP COM STK	693.00
Equities	CAPITAL SOUTHWEST CORP COM STK	448.00
Equities	CAPITAL SR LIVING CORP COM	3,075.00
Equities	CAPITAL SR LIVING CORP COM	1,000.00
Equities	CAPITALSOURCE INC REIT	10,774.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CAPITALSOURCE INC REIT	11,000.00
Equities	CAPITOL BANCORP LTD COM	1,256.00
Equities	CAPITOL BANCORP LTD COM	100.00
Equities	CAPITOL FED FINL INC COM .	7,333.00
Equities	CAPITOL FED FINL INC COM .	2,885.00
Equities	CAPLEASE INC COM	3,324.00
Equities	CAPLEASE INC COM	7,200.00
Equities	CAPSTEAD MTG CORP COM NO PAR COM NO PAR	13,763.00
Equities	CAPSTEAD MTG CORP COM NO PAR COM NO PAR	6,195.00
Equities	CAPSTONE THERAPEUTICS CORP	5,899.00
Equities	CAPSTONE THERAPEUTICS CORP	400.00
Equities	CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028	15,785.00
Equities	CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028	5,700.00
Equities	CARDICA INC COM	1,165.00
Equities	CARDICA INC COM	500.00
Equities	CARDINAL FINL CORP COM	2,856.00
Equities	CARDINAL FINL CORP COM	1,000.00
Equities	CARDINAL HLTH INC	30,036.00
Equities	CARDINAL HLTH INC	12,160.00
Equities	CARDIONET INC COM STK	2,606.00
Equities	CARDIONET INC COM STK	900.00
Equities	CARDIOVASCULAR SYS INC DEL COM	2,525.00
Equities	CARDIOVASCULAR SYS INC DEL COM	100.00
Equities	CARDTRONICS INC COM STK	3,529.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CARDTRONICS INC COM STK	2,364.00
Equities	CAREER EDUCATION C COM USD0.01	5,873.00
Equities	CAREER EDUCATION C COM USD0.01	599.00
Equities	CAREFUSION CORP COM	19,315.00
Equities	CAREFUSION CORP COM	7,816.00
Equities	CAREFUSION CORP COM	9,100.00
Equities	CAREFUSION CORP COM	27,025.00
Equities	CARLSBERG SER'B'DKK20	37,910.00
Equities	CARLSBERG SER'B'DKK20	13,310.00
Equities	CARMAX INC COM	19,732.00
Equities	CARMAX INC COM	7,985.00
Equities	CARMIKE CINEMAS INC COM	1,176.00
Equities	CARMIKE CINEMAS INC COM	400.00
Equities	CARNIVAL CORP COM PAIRED	39,015.00
Equities	CARNIVAL CORP COM PAIRED	15,794.00
Equities	CARPENTER TECH CORP COM	2,743.00
Equities	CARPENTER TECH CORP COM	1,200.00
Equities	CARREFOUR EUR2.50	332,528.00
Equities	CARREFOUR EUR2.50	106,827.00
Equities	CARRIAGE SERVICES INC COM	4,831.00
Equities	CARRIAGE SERVICES INC COM	1,700.00
Equities	CARRIZO OIL & GAS INC COM	5,820.00
Equities	CARRIZO OIL & GAS INC COM	2,700.00
Equities	CARROLLTON BANCORP COM STK ISIN# US1452821093	851.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CARROLLTON BANCORP COM STK ISIN# US1452821093	100.00
Equities	CASCADE BANCORP COM NEW COM NEW	367.00
Equities	CASCADE BANCORP COM NEW COM NEW	100.00
Equities	CASCADE MICROTECH INC COM	529.00
Equities	CASCADE MICROTECH INC COM	200.00
Equities	CASELLA WASTE SYS INC CL A COM STK	4,127.00
Equities	CASELLA WASTE SYS INC CL A COM STK	1,500.00
Equities	CASEYS GEN STORES INC COM	5,834.00
Equities	CASEYS GEN STORES INC COM	2,700.00
Equities	CASH AMER INVTS INC COM	3,768.00
Equities	CASH AMER INVTS INC COM	1,700.00
Equities	CASH TECHNOLOGIES INC COM	687.00
Equities	CASH TECHNOLOGIES INC COM	100.00
Equities	CASS INFORMATION SYS INC COM	1,974.00
Equities	CASS INFORMATION SYS INC COM	979.00
Equities	CASTLE A M & CO MRYLAND	2,137.00
Equities	CASTLE A M & CO MRYLAND	700.00
Equities	CATALINA LTG INC COM NEW COM NEW	810.00
Equities	CATALINA LTG INC COM NEW COM NEW	100.00
Equities	CATAMARAN CORP COM	59,766.00
Equities	CATAMARAN CORP COM	20,143.00
Equities	CATASYS INC COM PAR \$.0001 NEW STK	9.00
Equities	CATASYS INC COM PAR \$.0001 NEW STK	10.00
Equities	CATERPILLAR INC COM	57,773.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CATERPILLAR INC COM	23,390.00
Equities	CATHAY GENERAL BANCORP INC COM	7,086.00
Equities	CATHAY GENERAL BANCORP INC COM	4,113.00
Equities	CATHAY PACIFIC AIR HKD0.20	707,000.00
Equities	CATHAY PACIFIC AIR HKD0.20	228,000.00
Equities	CATLIN GROUP COM STK USD0.01	26,900.00
Equities	CATLIN GROUP COM STK USD0.01	8,600.00
Equities	CATO CORP NEW CL A CL A	5,116.00
Equities	CATO CORP NEW CL A CL A	2,400.00
Equities	CATSKILL LITIGATION TR UNITS	3,760.00
Equities	CAVCO INDS INC DEL COM STK	1,206.00
Equities	CAVCO INDS INC DEL COM STK	500.00
Equities	CAVIUM INC COM	4,049.00
Equities	CAVIUM INC COM	1,900.00
Equities	CBEYOND INC	2,784.00
Equities	CBEYOND INC	900.00
Equities	CBIZ INC COM	14,829.00
Equities	CBIZ INC COM	6,800.00
Equities	CBL & ASSOC PPTYS INC COM	40,400.00
Equities	CBL & ASSOC PPTYS INC COM	119,875.00
Equities	CBRE GROUP INC CL A CL A	26,684.00
Equities	CBRE GROUP INC CL A CL A	10,802.00
Equities	CBRE GROUP INC CL A CL A	35,550.00
Equities	CBRE GROUP INC CL A CL A	105,450.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CBRE GROUP INC CL A CL A	84,630.00
Equities	CBRE GROUP INC CL A CL A	32,740.00
Equities	CBS CORP NEW CL B	50,142.00
Equities	CBS CORP NEW CL B	20,286.00
Equities	CCL INDUSTRIES INC 'B'NON-VTG COM NPV	7,700.00
Equities	CCL INDUSTRIES INC 'B'NON-VTG COM NPV	2,500.00
Equities	CDN PAC RY LTD COM CDN PAC RY LTD	1,500.00
Equities	CEC ENTMT INC COM	5,224.00
Equities	CEC ENTMT INC COM	2,400.00
Equities	CEDAR REALTY TRUST INC	23,115.00
Equities	CEDAR REALTY TRUST INC	12,200.00
Equities	CELADON GROUP INC COM	3,270.00
Equities	CELADON GROUP INC COM	1,100.00
Equities	CELESIO AG NPV(REGD)	323,440.00
Equities	CELESIO AG NPV(REGD)	102,960.00
Equities	CELESTICA INC SUB ORD VTG SHS NPV	377,780.00
Equities	CELESTICA INC SUB ORD VTG SHS NPV	120,140.00
Equities	CELGENE CORP COM	34,000.00
Equities	CELGENE CORP COM	36,652.00
Equities	CELGENE CORP COM	14,837.00
Equities	CELGENE CORP COM	40,620.00
Equities	CELGENE CORP COM	15,760.00
Equities	CELL THERAPEUTICS INC COM NO PAR NEW 2012	5.00
Equities	CELLEX THERAPEUTICS INC NEW COM STK	2,256.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CELLDEX THERAPEUTICS INC NEW COM STK	800.00
Equities	CEL-SCI CORP COM NEW COM NEW	6,030.00
Equities	CEL-SCI CORP COM NEW COM NEW	400.00
Equities	CENCOSUD SA COM NPV	309,012.00
Equities	CENCOSUD SA COM NPV	99,635.00
Equities	CENTENE CORP DEL COM	6,529.00
Equities	CENTENE CORP DEL COM	3,000.00
Equities	CENTER BANCORP INC COM	1,090.00
Equities	CENTER BANCORP INC COM	300.00
Equities	CENTERPOINT ENERGY INC COM	37,655.00
Equities	CENTERPOINT ENERGY INC COM	15,244.00
Equities	CENTERSTATE BANKS INC	1,025.00
Equities	CENTERSTATE BANKS INC	300.00
Equities	CENTRAL GARDEN & PET CO CL A NON-VTG STK	3,674.00
Equities	CENTRAL GARDEN & PET CO CL A NON-VTG STK	1,300.00
Equities	CENTRAL GARDEN & PET CO COM	2,493.00
Equities	CENTRAL GARDEN & PET CO COM	1,200.00
Equities	CENTRAL PAC FINL CORP COM NEW	452.00
Equities	CENTRAL PAC FINL CORP COM NEW	100.00
Equities	CENTRAL VA BANKSHARES INC COM	932.00
Equities	CENTRAL VA BANKSHARES INC COM	400.00
Equities	CENTRICA ORD GBP0.061728395	524,500.00
Equities	CENTRICA ORD GBP0.061728395	169,399.00
Equities	CENTRUE FINL CORP NEW COM STK	425.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CENTRUE FINL CORP NEW COM STK	100.00
Equities	CENTURY ALUM CO COM	520.00
Equities	CENTURY ALUM CO COM	200.00
Equities	CENTURY CASINOS INC COM	297.00
Equities	CENTURY CASINOS INC COM	100.00
Equities	CENTURYLINK INC COM	53,517.00
Equities	CENTURYLINK INC COM	21,650.00
Equities	CENTY BANCORP INC MASS CL A NON VTG	500.00
Equities	CENTY BANCORP INC MASS CL A NON VTG	200.00
Equities	CENVEO INC COM	7,686.00
Equities	CENVEO INC COM	2,800.00
Equities	CEPHEID INC COM	7,927.00
Equities	CEPHEID INC COM	3,400.00
Equities	CERBCO INC COM	500.00
Equities	CERNER CORP COM	12,837.00
Equities	CERNER CORP COM	5,197.00
Equities	CERNER CORP COM	53,900.00
Equities	CERNER CORP COM	18,166.00
Equities	CERUS CORP COM	7,849.00
Equities	CERUS CORP COM	2,900.00
Equities	CEVA INC COM	1,129.00
Equities	CEVA INC COM	900.00
Equities	CF BLACKROCK ACWI EX-US SUPERFUND A	32,855,279.62
Equities	CF BLACKROCK EX US SUPERFUND B FD	9,203,377.22

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CF BLACKROCK MSCI EMERGING MARKETS FREE A FUND	2,018,240.09
Equities	CF BLACKROCK MSCI EMERGING MARKETS FREE B FUND	1,179,259.01
Equities	CF CASH AWAITING EQTY INVT	46,150,000.00
Equities	CF INDS HLDGS INC COM	16,900.00
Equities	CF INDS HLDGS INC COM	5,210.00
Equities	CF INDS HLDGS INC COM	2,109.00
Equities	CF WTC CTF EMERGING MKT EQTY FD	1,262,849.58
Equities	CF WTC CTF EMERGING MKT EQTY FD	3,240,735.46
Equities	CFS BANCORP INC COM	5,606.00
Equities	CFS BANCORP INC COM	1,600.00
Equities	CGI GROUP INC 'A'SUB-VTG NPV	43,500.00
Equities	CGI GROUP INC 'A'SUB-VTG NPV	14,000.00
Equities	CHAMPION ENTERPRISES INC COM	21,400.00
Equities	CHAMPION INDS INC W V COM	2,950.00
Equities	CHAMPION INDS INC W V COM	1,300.00
Equities	CHANNELL COML CORP COM	2,981.00
Equities	CHANNELL COML CORP COM	200.00
Equities	CHARLES & COLVARD LTD COM	1,023.00
Equities	CHARLES & COLVARD LTD COM	400.00
Equities	CHARLES RIV LABORATORIES INTL INC COM	5,023.00
Equities	CHARLES RIV LABORATORIES INTL INC COM	2,365.00
Equities	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01	5,793.00
Equities	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01	45,681.00
Equities	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01	15,395.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01	2,600.00
Equities	CHARTER COMMUNICATIONS INC DEL CL A	61,241.00
Equities	CHARTER FINL CORP MD COM	2,479.00
Equities	CHARTER FINL CORP MD COM	872.00
Equities	CHASE CORP COM	1,581.00
Equities	CHASE CORP COM	500.00
Equities	CHATHAM LODGING TR COM	6,100.00
Equities	CHATHAM LODGING TR COM	2,200.00
Equities	CHAZAK VALUE CORP COM	216.00
Equities	CHECKPOINT SYS INC COM STK USD0.10	6,194.00
Equities	CHECKPOINT SYS INC COM STK USD0.10	2,900.00
Equities	CHEESECAKE FACTORY INC COM	6,083.00
Equities	CHEESECAKE FACTORY INC COM	2,900.00
Equities	CHELSEA THERAPEUTICS INTL LTD COM STK	969.00
Equities	CHELSEA THERAPEUTICS INTL LTD COM STK	400.00
Equities	CHEMED CORP NEW COM	3,156.00
Equities	CHEMED CORP NEW COM	1,500.00
Equities	CHEMICAL FINL CORP COM	3,215.00
Equities	CHEMICAL FINL CORP COM	1,500.00
Equities	CHEMOCENTRYX INC COM STK	875.00
Equities	CHEMTURA CORP COM NEW	12,559.00
Equities	CHEMTURA CORP COM NEW	5,600.00
Equities	CHEROKEE INC DEL NEW COM	3,281.00
Equities	CHEROKEE INC DEL NEW COM	1,100.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	CHES ENERGY CORP PFD 5.75% 144A	15.00
Equities	CHES ENERGY CORP PFD 5.75% 144A	60.00
Equities	CHES LODGING TR SH BEN INT	4,800.00
Equities	CHES LODGING TR SH BEN INT	100.00
Equities	CHES UTILS CORP COM	1,946.00
Equities	CHES UTILS CORP COM	900.00
Equities	CHESAPEAKE ENERGY CORP COM	45,598.00
Equities	CHESAPEAKE ENERGY CORP COM	18,457.00
Equities	CHESTER BANCORP INC COM STK ISIN# US1649031069	84.00
Equities	CHEUNG KONG INFSTR HKD1	146,000.00
Equities	CHEUNG KONG INFSTR HKD1	48,000.00
Equities	CHEVRON CORP COM	60,400.00
Equities	CHEVRON CORP COM	170,377.00
Equities	CHEVRON CORP COM	68,970.00
Equities	CHEVRON CORP COM	4,890.00
Equities	CHEVRON CORP COM	1,880.00
Equities	CHGO RIVET & MACH CO COM	162.00
Equities	CHGO RIVET & MACH CO COM	100.00
Equities	CHIEF CONS MNG CO COM STK	1,300.00
Equities	CHILDRENS PL RETAIL STORES INC COM	4,093.00
Equities	CHILDRENS PL RETAIL STORES INC COM	1,900.00
Equities	CHINA CGAME INC COM	1,163.00
Equities	CHINA CGAME INC COM	500.00
Equities	CHINA FOODS LTD HKD0.10	3,494,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CHINA FOODS LTD HKD0.10	1,126,000.00
Equities	CHINA MENGNIU DAIR HKD0.1	290,000.00
Equities	CHINA MENGNIU DAIR HKD0.1	94,000.00
Equities	CHINA MOBILE LTD HKD0.10	378,000.00
Equities	CHINA MOBILE LTD HKD0.10	120,500.00
Equities	CHINA OILFIELD SER 'H'CN1	670,000.00
Equities	CHINA OILFIELD SER 'H'CN1	216,000.00
Equities	CHINA POWER INTL HKD1	6,949,000.00
Equities	CHINA POWER INTL HKD1	2,207,000.00
Equities	CHINA RESOURCE ENTERPRISE HKD1	378,000.00
Equities	CHINA RESOURCE ENTERPRISE HKD1	122,000.00
Equities	CHINA RY GROUP LTD COMMON STOCK	4,552,000.00
Equities	CHINA RY GROUP LTD COMMON STOCK	1,447,000.00
Equities	CHINA SHANSHUI CEM USD0.01	2,551,000.00
Equities	CHINA SHANSHUI CEM USD0.01	822,000.00
Equities	CHINA SKY ONE MED INC COM	481.00
Equities	CHINA SKY ONE MED INC COM	100.00
Equities	CHINA STEEL CHEM TWD10	54,000.00
Equities	CHINA STEEL CHEM TWD10	18,000.00
Equities	CHINA TAIPING INSU HKD0.05	1,045,200.00
Equities	CHINA TAIPING INSU HKD0.05	337,000.00
Equities	CHINDEX INTL INC COM	982.00
Equities	CHINDEX INTL INC COM	2,289.00
Equities	CHIPOTLE MEXICAN GRILL INC COM STK	2,716.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CHIPOTLE MEXICAN GRILL INC COM STK	1,100.00
Equities	CHIPOTLE MEXICAN GRILL INC COM STK	8,028.00
Equities	CHIPOTLE MEXICAN GRILL INC COM STK	2,706.00
Equities	CHIQUITA BRANDS INTL INC COM	4,229.00
Equities	CHIQUITA BRANDS INTL INC COM	1,600.00
Equities	CHRISTOPHER & BANKS CORP COM	4,022.00
Equities	CHRISTOPHER & BANKS CORP COM	1,400.00
Equities	CHROMA ATE INC TWD10	774,000.00
Equities	CHROMA ATE INC TWD10	250,000.00
Equities	CHROMCRAFT REVINGTON INC COM	1,456.00
Equities	CHROMCRAFT REVINGTON INC COM	900.00
Equities	CHUBB CORP COM	22,773.00
Equities	CHUBB CORP COM	9,218.00
Equities	CHURCH & DWIGHT INC COM	73,796.00
Equities	CHURCH & DWIGHT INC COM	24,872.00
Equities	CHURCHILL DOWNS INC COM	1,801.00
Equities	CHURCHILL DOWNS INC COM	900.00
Equities	CHYRONHEGO CORP COM	1,006.00
Equities	CHYRONHEGO CORP COM	300.00
Equities	CI FINANCIAL CORP COMSTK	19,800.00
Equities	CI FINANCIAL CORP COMSTK	6,400.00
Equities	CIA DE BEBIDAS DAS COM NPV	61,900.00
Equities	CIA DE BEBIDAS DAS COM NPV	8,800.00
Equities	CIBER INC COM	6,857.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CIBER INC COM	2,400.00
Equities	CIBL INC RESTRICTED COM STK	22.00
Equities	CIE DE ST-GOBAIN EUR4	119,049.00
Equities	CIE DE ST-GOBAIN EUR4	38,140.00
Equities	CIE DE ST-GOBAIN EUR4 (STK DIV 26/06/13)	142,969.00
Equities	CIE DE ST-GOBAIN EUR4 (STK DIV 26/06/13)	45,470.00
Equities	CIENA CORP COM NEW	12,200.00
Equities	CIENA CORP COM NEW	5,400.00
Equities	CIFC CORP COM	585.00
Equities	CIFC CORP COM	200.00
Equities	CIGNA CORPORATION	25,071.00
Equities	CIGNA CORPORATION	10,150.00
Equities	CIN BELL INC NEW COM STK	22,278.00
Equities	CIN BELL INC NEW COM STK	10,100.00
Equities	CIN FNCL CORP COM	12,914.00
Equities	CIN FNCL CORP COM	5,228.00
Equities	CINTAS CORP COM	9,151.00
Equities	CINTAS CORP COM	3,704.00
Equities	CIPRICO INC COM STK	5,400.00
Equities	CIRCLE ENTMT INC COM	7,746.00
Equities	CIRCLE ENTMT INC COM	500.00
Equities	CIRCOR INTL INC COM	2,025.00
Equities	CIRCOR INTL INC COM	1,000.00
Equities	CIRCUIT CY STORES INC COM	21,085.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CIRRUS LOGIC INC COM	8,142.00
Equities	CIRRUS LOGIC INC COM	3,800.00
Equities	CISCO SYSTEMS INC	237,800.00
Equities	CISCO SYSTEMS INC	469,604.00
Equities	CISCO SYSTEMS INC	190,120.00
Equities	CISCO SYSTEMS INC	44,300.00
Equities	CISCO SYSTEMS INC	17,100.00
Equities	CIT GROUP INC NEW COM NEW COM NEW	4,300.00
Equities	CIT GROUP INC NEW COM NEW COM NEW	46,500.00
Equities	CIT GROUP INC NEW COM NEW COM NEW	17,900.00
Equities	CITADEL BROADCASTING CORP COM	757.00
Equities	CITI TRENDS INC COM ORD USD1	3,363.00
Equities	CITI TRENDS INC COM ORD USD1	1,200.00
Equities	CITIGROUP INC COM NEW COM NEW	132,300.00
Equities	CITIGROUP INC COM NEW COM NEW	267,377.00
Equities	CITIGROUP INC COM NEW COM NEW	108,245.00
Equities	CITIZENS & NORTHN CORP COM	592.00
Equities	CITIZENS & NORTHN CORP COM	200.00
Equities	CITIZENS INC CL A	3,367.00
Equities	CITIZENS INC CL A	2,400.00
Equities	CITRIX SYS INC COM	16,442.00
Equities	CITRIX SYS INC COM	6,657.00
Equities	CITRIX SYS INC COM	50,585.00
Equities	CITRIX SYS INC COM	17,050.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	CITRIX SYS INC COM	21,770.00
Equities	CITRIX SYS INC COM	8,430.00
Equities	CITY BK LYNNWOOD WASH CMT-CAP STK COM STK	972.00
Equities	CITY BK LYNNWOOD WASH CMT-CAP STK COM STK	100.00
Equities	CITY HLDG CO COM	2,275.00
Equities	CITY HLDG CO COM	1,100.00
Equities	CLAIMSNET COM INC COM	4,462.00
Equities	CLARCOR INC COM	6,279.00
Equities	CLARCOR INC COM	2,400.00
Equities	CLARIANT AG CHF3.70 (REGD)	343,889.00
Equities	CLARIANT AG CHF3.70 (REGD)	109,460.00
Equities	CLEAN ENERGY FUELS CORP COM	10,563.00
Equities	CLEAN ENERGY FUELS CORP COM	4,500.00
Equities	CLEAN HBRS INC COM	53,786.00
Equities	CLEAN HBRS INC COM	18,127.00
Equities	CLEARSTORY SYS INC COM	219.00
Equities	CLEARWATER PAPER CORP COM STK	2,900.00
Equities	CLEARWATER PAPER CORP COM STK	1,200.00
Equities	CLECO CORP NEW COM	8,891.00
Equities	CLECO CORP NEW COM	21,800.00
Equities	CLECO CORP NEW COM	64,725.00
Equities	CLECO CORP NEW COM	3,400.00
Equities	CLEVELAND BIOLABS INC COM	850.00
Equities	CLEVELAND BIOLABS INC COM	300.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CLIFFS NAT RES INC COM STK	13,452.00
Equities	CLIFFS NAT RES INC COM STK	5,447.00
Equities	CLIFFS NAT RES INC DEP SHS REPSTG 1/40THPFD CONV SER A	13,239.00
Equities	CLIFFS NAT RES INC DEP SHS REPSTG 1/40THPFD CONV SER A	42,867.00
Equities	CLIFTON SVGS BANCORP INC COM	2,119.00
Equities	CLIFTON SVGS BANCORP INC COM	800.00
Equities	CLOROX CO COM	11,569.00
Equities	CLOROX CO COM	4,684.00
Equities	CLOUD PEAK ENERGY INC COM	5,627.00
Equities	CLOUD PEAK ENERGY INC COM	3,430.00
Equities	CLOVIS ONCOLOGY INC	482.00
Equities	CLOVIS ONCOLOGY INC	2,300.00
Equities	CLST HLDGS INC COM STK	3,620.00
Equities	CLST HLDGS INC COM STK	300.00
Equities	CME GROUP INC COM STK	26,992.00
Equities	CME GROUP INC COM STK	10,927.00
Equities	CME GROUP INC COM STK	7,885.00
Equities	CME GROUP INC COM STK	3,050.00
Equities	CMNTY W BANCSHARES COM STK	1,012.00
Equities	CMNTY W BANCSHARES COM STK	400.00
Equities	CMS ENERGY CORP COM	23,350.00
Equities	CMS ENERGY CORP COM	9,453.00
Equities	CMS ENERGY CORP COM	37,325.00
Equities	CMS ENERGY CORP COM	110,750.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CNO FINL GROUP INC COM	36,357.00
Equities	CNO FINL GROUP INC COM	16,600.00
Equities	CNOOC LTD HKD0.02	2,312,000.00
Equities	CNOOC LTD HKD0.02	735,000.00
Equities	CNSMR PORTFOLIO SVCS DEL	5,530.00
Equities	CNSMR PORTFOLIO SVCS DEL	100.00
Equities	COACH INC COM	24,691.00
Equities	COACH INC COM	9,995.00
Equities	COACH INC COM	66,073.00
Equities	COACH INC COM	22,268.00
Equities	COACH INC COM	7,850.00
Equities	COACH INC COM	3,040.00
Equities	COAST DISTR SYS COM	1,087.00
Equities	COAST DISTR SYS COM	600.00
Equities	COBIZ FINL INC COM STK	2,157.00
Equities	COBIZ FINL INC COM STK	800.00
Equities	COBRA ELECTRS CORP COM	1,669.00
Equities	COBRA ELECTRS CORP COM	500.00
Equities	COCA COLA BOTTLING CO CONS COM	1,156.00
Equities	COCA COLA BOTTLING CO CONS COM	600.00
Equities	COCA COLA CO COM	336,560.00
Equities	COCA COLA CO COM	136,247.00
Equities	COCA COLA CO COM	26,660.00
Equities	COCA COLA CO COM	10,350.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	COCA-COLA ENTERPRISES INC NEW COM	22,635.00
Equities	COCA-COLA ENTERPRISES INC NEW COM	9,159.00
Equities	CODEXIS INC COM	932.00
Equities	CODEXIS INC COM	400.00
Equities	CODORUS VY BANCORP INC COM	1,696.00
Equities	CODORUS VY BANCORP INC COM	420.00
Equities	COEUR MNG INC COM NEW COM NEW	11,486.00
Equities	COEUR MNG INC COM NEW COM NEW	5,100.00
Equities	COGENT COMMUNICATIONS GROUP INC COM NEW	9,739.00
Equities	COGENT COMMUNICATIONS GROUP INC COM NEW	4,400.00
Equities	COGNEX CORP COM	4,801.00
Equities	COGNEX CORP COM	2,200.00
Equities	COGNIZANT TECH SOLUTIONS CORP CL A	26,503.00
Equities	COGNIZANT TECH SOLUTIONS CORP CL A	10,729.00
Equities	COGNIZANT TECH SOLUTIONS CORP CL A	65,180.00
Equities	COGNIZANT TECH SOLUTIONS CORP CL A	21,965.00
Equities	COGNIZANT TECH SOLUTIONS CORP CL A	4,480.00
Equities	COGNIZANT TECH SOLUTIONS CORP CL A	1,740.00
Equities	COGO GROUP INC NEW COM STK	2,212.00
Equities	COGO GROUP INC NEW COM STK	800.00
Equities	COHEN & STEERS INC COM	3,896.00
Equities	COHEN & STEERS INC COM	1,800.00
Equities	COHERENT INC COM	3,004.00
Equities	COHERENT INC COM	1,400.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	COHU INC COM	3,631.00
Equities	COHU INC COM	1,900.00
Equities	COLDWATER CREEK INC COM NEW	1,509.00
Equities	COLDWATER CREEK INC COM NEW	525.00
Equities	COLFAX CORP COM US .01	20,000.00
Equities	COLFAX CORP COM US .01	7,700.00
Equities	COLGATE-PALMOLIVE CO COM	77,042.00
Equities	COLGATE-PALMOLIVE CO COM	31,187.00
Equities	COLGATE-PALMOLIVE CO COM	33,400.00
Equities	COLGATE-PALMOLIVE CO COM	12,800.00
Equities	COLLABRX INC COM STK	99.00
Equities	COLLABRX INC COM STK	100.00
Equities	COLLECTORS UNIVERSE INC COM NEW STK	24.00
Equities	COLONIAL BANGROUP INC COM	63,000.00
Equities	COLONIAL PPTYS TR SH BEN INT SH BEN INT	12,211.00
Equities	COLONIAL PPTYS TR SH BEN INT SH BEN INT	5,100.00
Equities	COLONY FINL INC COM	7,725.00
Equities	COLONY FINL INC COM	3,100.00
Equities	COLUMBIA BKG SYS INC COM	6,481.00
Equities	COLUMBIA BKG SYS INC COM	3,000.00
Equities	COLUMBIA LAB INC COM	5,180.00
Equities	COLUMBIA LAB INC COM	2,300.00
Equities	COLUMBIA SPORTSWEAR CO COM	2,419.00
Equities	COLUMBIA SPORTSWEAR CO COM	1,100.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	COLUMBUS MCKINNON CORP N Y COM	3,206.00
Equities	COLUMBUS MCKINNON CORP N Y COM	1,100.00
Equities	COMARCO INC COM	3,375.00
Equities	COMARCO INC COM	200.00
Equities	COMBIMATRIX CORPORATION COM NEW COM NEW	36.00
Equities	COMBIMATRIX CORPORATION COM NEW COM NEW	10.00
Equities	COMCAST CORP NEW-CL A	69,100.00
Equities	COMCAST CORP NEW-CL A	231,397.00
Equities	COMCAST CORP NEW-CL A	93,669.00
Equities	COMCAST CORP NEW-CL A	51,500.00
Equities	COMCAST CORP NEW-CL A	18,400.00
Equities	COMDIAL CORP COM PAR \$0.01	222.00
Equities	COMERICA INC COM	16,400.00
Equities	COMERICA INC COM	6,639.00
Equities	COMFORT SYS USA INC COM	5,505.00
Equities	COMFORT SYS USA INC COM	2,000.00
Equities	COML METALS CO COM	14,800.00
Equities	COML METALS CO COM	6,500.00
Equities	COMM BANCSHARES INC COM	113.00
Equities	COMMONWEALTH BANK OF AUSTRALIA NPV	71,646.00
Equities	COMMONWEALTH BANK OF AUSTRALIA NPV	23,277.00
Equities	COMMONWEALTH BIOTECHNOLOGIES INC COM	1,125.00
Equities	COMMONWEALTH BIOTECHNOLOGIES INC COM	100.00
Equities	COMMONWEALTH REIT COM SH BEN INT REIT	9,454.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	COMMONWEALTH REIT COM SH BEN INT REIT	3,519.00
Equities	COMMUNICATION INTELLIGENCE CORP DEL NEW COM	2,643.00
Equities	COMMUNICATION INTELLIGENCE CORP DEL NEW COM	200.00
Equities	COMMUNICATIONS SYS INC COM	2,050.00
Equities	COMMUNICATIONS SYS INC COM	800.00
Equities	COMMUNITY BK SYS INC COM	3,262.00
Equities	COMMUNITY BK SYS INC COM	1,500.00
Equities	COMMUNITY TR BANCORP INC COM	3,611.00
Equities	COMMUNITY TR BANCORP INC COM	1,700.00
Equities	COMMVault SYS INC COM STK	5,065.00
Equities	COMMVault SYS INC COM STK	2,300.00
Equities	COMPASS DIVERSIFIED HOLDINGS FORMERLY COMPASS DIVERSIFIED TR	2,787.00
Equities	COMPASS DIVERSIFIED HOLDINGS FORMERLY COMPASS DIVERSIFIED TR	11,845.00
Equities	COMPASS DIVERSIFIED HOLDINGS FORMERLY COMPASS DIVERSIFIED TR	4,575.00
Equities	COMPETITIVE TECHNOLOGIES INC COM	969.00
Equities	COMPETITIVE TECHNOLOGIES INC COM	400.00
Equities	COMPUTER MODELLING COM NPV	11,200.00
Equities	COMPUTER MODELLING COM NPV	3,700.00
Equities	COMPUTER PROGRAMS & SYS INC COM	1,862.00
Equities	COMPUTER PROGRAMS & SYS INC COM	900.00
Equities	COMPUTER SCI CORP COM	48,800.00
Equities	COMPUTER SCI CORP COM	13,201.00
Equities	COMPUTER SCI CORP COM	5,341.00
Equities	COMPUTER TASK GROUP INC COM	5,312.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	COMPUTER TASK GROUP INC COM	2,500.00
Equities	COMPX INTL INC CL A	1,156.00
Equities	COMPX INTL INC CL A	300.00
Equities	COMSCORE INC COM	9,014.00
Equities	COMSCORE INC COM	4,100.00
Equities	COMSTOCK RES INC COM NEW COM NEW	5,105.00
Equities	COMSTOCK RES INC COM NEW COM NEW	2,400.00
Equities	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW	3,758.00
Equities	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW	1,400.00
Equities	COMTREX SYS CORP COM NEW COM NEW	367.00
Equities	COMVERSE INC	2,538.00
Equities	COMVERSE INC	462.00
Equities	CONAGRA FOODS INC	36,625.00
Equities	CONAGRA FOODS INC	14,829.00
Equities	CONCEPTS DIRECT INC COM	437.00
Equities	CONCHO RES INC COM STK	42,309.00
Equities	CONCHO RES INC COM STK	14,259.00
Equities	CONCURRENT COMPUTER CORP NEW COM PAR \$.01 STK	1,122.00
Equities	CONCURRENT COMPUTER CORP NEW COM PAR \$.01 STK	500.00
Equities	CONE MLS CORP N C COM	20,100.00
Equities	CONGOLEUM CORP NEW CL A CL A	4,800.00
Equities	CONMED CORP COM	3,103.00
Equities	CONMED CORP COM	1,500.00
Equities	CONNECTICUT WTR SVC INC COM	2,568.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CONNECTICUT WTR SVC INC COM	1,200.00
Equities	CONNS INC COM	2,029.00
Equities	CONNS INC COM	700.00
Equities	CONOCOPHILLIPS COM	71,400.00
Equities	CONOCOPHILLIPS COM	107,435.00
Equities	CONOCOPHILLIPS COM	43,494.00
Equities	CONRAD INDS INC COM	1,775.00
Equities	CONRAD INDS INC COM	700.00
Equities	CONS EDISON INC COM	25,736.00
Equities	CONS EDISON INC COM	10,419.00
Equities	CONS FREIGHTWAYS CORP COM	15,004.00
Equities	CONS GRAPHICS INC COM	2,406.00
Equities	CONS GRAPHICS INC COM	1,100.00
Equities	CONS WTR CO LTD COM	3,852.00
Equities	CONS WTR CO LTD COM	1,300.00
Equities	CONSOL ENERGY INC COM	20,090.00
Equities	CONSOL ENERGY INC COM	8,132.00
Equities	CONSOL ENERGY INC COM	33,200.00
Equities	CONSOL ENERGY INC COM	11,200.00
Equities	CONSOL ENERGY INC COM	40,260.00
Equities	CONSOL ENERGY INC COM	15,630.00
Equities	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK	8,508.00
Equities	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK	3,909.00
Equities	CONSOLIDATED TOMOKA LD CO COM STK	2,093.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CONSOLIDATED TOMOKA LD CO COM STK	1,700.00
Equities	CONSORCIO ARA SAB DE CV SER'UNICA'NPV	3,844,600.00
Equities	CONSORCIO ARA SAB DE CV SER'UNICA'NPV	1,239,600.00
Equities	CONSTANT CONTACT INC COM STK	2,787.00
Equities	CONSTANT CONTACT INC COM STK	1,200.00
Equities	CONSTELLATION BRANDS INC CL A CL A	13,541.00
Equities	CONSTELLATION BRANDS INC CL A CL A	5,484.00
Equities	CONSTELLATION SOFT COM STK NPV	9,100.00
Equities	CONSTELLATION SOFT COM STK NPV	2,900.00
Equities	CONTANGO OIL & GAS CO COM NEW COM NEW	2,503.00
Equities	CONTANGO OIL & GAS CO COM NEW COM NEW	1,200.00
Equities	CONTANGO ORE INC COM	190.00
Equities	CONTINENTAL MATLS CORP COM PAR \$0.25	831.00
Equities	CONTINENTAL MATLS CORP COM PAR \$0.25	200.00
Equities	CONTL INFORMATION SYS CORP NEW COM	1,312.00
Equities	CONVENANT TRANSN GROUP INC CL A	2,137.00
Equities	CONVENANT TRANSN GROUP INC CL A	700.00
Equities	CONVERGYS CORP DE COM	13,286.00
Equities	CONVERGYS CORP DE COM	6,300.00
Equities	CON-WAY INC COM STK	7,005.00
Equities	CON-WAY INC COM STK	19,950.00
Equities	CON-WAY INC COM STK	6,750.00
Equities	CON-WAY INC COM STK	3,200.00
Equities	COOPER COS INC COM NEW	17,420.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	COOPER COS INC COM NEW	6,770.00
Equities	COOPER TIRE & RUBBER CO COM, NO PAR	10,105.00
Equities	COOPER TIRE & RUBBER CO COM, NO PAR	4,600.00
Equities	COPART INC COM	84,897.00
Equities	COPART INC COM	28,612.00
Equities	COPYTELE INC COM	40,082.00
Equities	COPYTELE INC COM	2,300.00
Equities	CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS	1,012.00
Equities	CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS	400.00
Equities	CORELOGIC INC-W/I COM STK	6,562.00
Equities	CORELOGIC INC-W/I COM STK	19,450.00
Equities	CORELOGIC INC-W/I COM STK	57,650.00
Equities	CORELOGIC INC-W/I COM STK	988.00
Equities	CORESITE RLTY CORP CORESITE REALTY CORP	2,500.00
Equities	CORESITE RLTY CORP CORESITE REALTY CORP	1,200.00
Equities	CORINTHIAN COLLEGES INC COM STK	8,799.00
Equities	CORINTHIAN COLLEGES INC COM STK	3,100.00
Equities	CORNERSTONE ONDEMAND INC	3,696.00
Equities	CORNERSTONE ONDEMAND INC	1,900.00
Equities	CORNERSTONE THERAPEUTICS INC COM STK	1,670.00
Equities	CORNING INC COM	129,615.00
Equities	CORNING INC COM	52,475.00
Equities	CORNING INC COM	33,620.00
Equities	CORNING INC COM	13,020.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	CORP OFFICE PPTYS TR COM	6,578.00
Equities	CORP OFFICE PPTYS TR COM	5,100.00
Equities	CORPORATE EXECUTIVE BRD CO COMMON STOCK	5,018.00
Equities	CORPORATE EXECUTIVE BRD CO COMMON STOCK	2,300.00
Equities	CORRECTIONS CORP AMER	22,428.00
Equities	CORRECTIONS CORP AMER	66,547.00
Equities	CORTEX PHARMACEUTICALS INC COM NEW COM NEW	12,136.00
Equities	CORTEX PHARMACEUTICALS INC COM NEW COM NEW	700.00
Equities	CORUS BANKSHARES INC COM	10,586.00
Equities	CORVEL CORP COM	2,873.00
Equities	CORVEL CORP COM	1,300.00
Equities	COSCO PACIFIC LTD HKD0.10	2,298,000.00
Equities	COSCO PACIFIC LTD HKD0.10	728,000.00
Equities	COSINE COMMUNICATIONS INC COM	2,105.00
Equities	COSINE COMMUNICATIONS INC COM	1,000.00
Equities	COSTAR GROUP INC COM	3,568.00
Equities	COSTAR GROUP INC COM	10,945.00
Equities	COSTAR GROUP INC COM	3,689.00
Equities	COSTAR GROUP INC COM	1,585.00
Equities	COSTAR TECHNOLOGIES INC COM NEW COM NEW	197.00
Equities	COSTCO WHOLESALE CORP NEW COM	38,371.00
Equities	COSTCO WHOLESALE CORP NEW COM	15,535.00
Equities	COSTCO WHOLESALE CORP NEW COM	20,530.00
Equities	COSTCO WHOLESALE CORP NEW COM	7,970.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	COUNTRY GARDEN HLD HKD0.10	504,000.00
Equities	COUNTRY GARDEN HLD HKD0.10	164,000.00
Equities	COURIER CORP COM STK	1,537.00
Equities	COURIER CORP COM STK	500.00
Equities	COUSINS PPTYS INC COM	14,395.00
Equities	COUSINS PPTYS INC COM	6,200.00
Equities	COVER-ALL TECHNOLOGIES INC COM	850.00
Equities	COVER-ALL TECHNOLOGIES INC COM	300.00
Equities	COVIDIEN PLC USD0.20(POST CONSLDTN)	41,340.00
Equities	COVIDIEN PLC USD0.20(POST CONSLDTN)	16,734.00
Equities	COVIDIEN PLC USD0.20(POST CONSLDTN)	32,600.00
Equities	COVIDIEN PLC USD0.20(POST CONSLDTN)	12,600.00
Equities	COWEN GROUP INC NEW CL A CL A	1,407.00
Equities	COWEN GROUP INC NEW CL A CL A	600.00
Equities	CPI AEROSTRUCTURES INC COM NEW	1,200.00
Equities	CPI AEROSTRUCTURES INC COM NEW	300.00
Equities	CPI CORP COM	1,063.00
Equities	CPI CORP COM	300.00
Equities	CRA INTL INC COM	3,643.00
Equities	CRA INTL INC COM	1,700.00
Equities	CRACKER BARREL OLD CTRY STORE INC COM	3,522.00
Equities	CRACKER BARREL OLD CTRY STORE INC COM	1,600.00
Equities	CRAFT BREW ALLIANCE INC COM	1,962.00
Equities	CRAFT BREW ALLIANCE INC COM	700.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CRAWFORD & CO CL B CL B	7,393.00
Equities	CRAWFORD & CO CL B CL B	2,700.00
Equities	CRAY INC COM NEW STK	2,369.00
Equities	CRAY INC COM NEW STK	600.00
Equities	CRAZY WOMAN CREEK BANCORP INC COM STK ISIN# US2252331051	337.00
Equities	CRAZY WOMAN CREEK BANCORP INC COM STK ISIN# US2252331051	200.00
Equities	CREDICORP LTD COM STK	9,800.00
Equities	CREDICORP LTD COM STK	3,100.00
Equities	CREDIT ACCEP CORP MICH COM	2,748.00
Equities	CREDIT ACCEP CORP MICH COM	1,200.00
Equities	CREDIT SUISSE AG CHF0.04(REGD)	176,970.00
Equities	CREDIT SUISSE AG CHF0.04(REGD)	57,151.00
Equities	CREE INC COM	33,000.00
Equities	CREXENDO INC COM	1,581.00
Equities	CREXENDO INC COM	500.00
Equities	CRH PLC EQUITY	129,320.00
Equities	CRH PLC EQUITY	41,400.00
Equities	CROCS INC COM	8,425.00
Equities	CROCS INC COM	5,097.00
Equities	CRODA INTL ORD GBP0.10	65,500.00
Equities	CRODA INTL ORD GBP0.10	21,100.00
Equities	CROSS A T CO CL A	3,075.00
Equities	CROSS A T CO CL A	1,000.00
Equities	CROSS CTRY HEALTHCARE INC COM	2,812.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CROSS CTRY HEALTHCARE INC COM	900.00
Equities	CROSSROADS SYS INC COM	1,450.00
Equities	CROSSROADS SYS INC COM	500.00
Equities	CROSSTEX ENERGY INC COM	4,105.00
Equities	CROSSTEX ENERGY INC COM	1,500.00
Equities	CROWN CASTLE INTL CORP COM STK	25,760.00
Equities	CROWN CASTLE INTL CORP COM STK	10,428.00
Equities	CROWN CRAFTS INC COM	3,631.00
Equities	CROWN CRAFTS INC COM	1,300.00
Equities	CROWN HLDGS INC COM	45,750.00
Equities	CROWN HLDGS INC COM	15,400.00
Equities	CROWN LTD NPV	64,774.00
Equities	CROWN LTD NPV	21,073.00
Equities	CROWN MEDIA HLDGS INC CL A COM STK	8,531.00
Equities	CROWN MEDIA HLDGS INC CL A COM STK	3,000.00
Equities	CRYOLIFE INC COM	3,162.00
Equities	CRYOLIFE INC COM	1,100.00
Equities	CSG SYS INTL INC COM	4,917.00
Equities	CSG SYS INTL INC COM	2,300.00
Equities	CSL LTD NPV	27,425.00
Equities	CSL LTD NPV	8,913.00
Equities	CSP INC COM	837.00
Equities	CSP INC COM	500.00
Equities	CSR PLC SPONSORED ADR	714.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CSS INDS INC COM	2,168.00
Equities	CSS INDS INC COM	1,000.00
Equities	CST BRANDS INC COM USD0.01	10,000.00
Equities	CSX CORP COM	89,799.00
Equities	CSX CORP COM	36,353.00
Equities	CTBC FINANCIAL HOLDING CO COM STK	5,791,061.00
Equities	CTBC FINANCIAL HOLDING CO COM STK	1,723,967.00
Equities	CTCI CORP TWD10	749,000.00
Equities	CTCI CORP TWD10	242,000.00
Equities	CTI INDS CORP COM NEW COM NEW	194.00
Equities	CTI INDS CORP COM NEW COM NEW	200.00
Equities	CTS CORP COM	4,056.00
Equities	CTS CORP COM	2,500.00
Equities	CUBESMART	17,875.00
Equities	CUBESMART	9,500.00
Equities	CUBIC CORP COM	3,199.00
Equities	CUBIC CORP COM	1,500.00
Equities	CUBIST PHARMACEUTICALS INC COM	7,237.00
Equities	CUBIST PHARMACEUTICALS INC COM	3,191.00
Equities	CULP INC COM	2,168.00
Equities	CULP INC COM	2,100.00
Equities	CUMMINS INC	15,505.00
Equities	CUMMINS INC	6,278.00
Equities	CUMULUS MEDIA INC CL A DEL	5,287.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CUMULUS MEDIA INC CL A DEL	1,900.00
Equities	CURIS INC COM	8,777.00
Equities	CURIS INC COM	3,100.00
Equities	CURTISS WRIGHT CORP COM	4,987.00
Equities	CURTISS WRIGHT CORP COM	2,300.00
Equities	CUTERA INC COM	1,537.00
Equities	CUTERA INC COM	500.00
Equities	CVB FINL CORP COM	13,874.00
Equities	CVB FINL CORP COM	6,400.00
Equities	CVR ENERGY INC COM STK	9,586.00
Equities	CVR ENERGY INC COM STK	5,300.00
Equities	CVS CAREMARK CORP COM STK	30,300.00
Equities	CVS CAREMARK CORP COM STK	107,587.00
Equities	CVS CAREMARK CORP COM STK	43,548.00
Equities	CYBERCARE INC COM STK	5,500.00
Equities	CYBERONICS INC COM	6,140.00
Equities	CYBERONICS INC COM	2,800.00
Equities	CYBEROPTICS CORP COM	1,809.00
Equities	CYBEROPTICS CORP COM	600.00
Equities	CYNOSURE INC CL A	3,721.56
Equities	CYNOSURE INC CL A	1,812.76
Equities	CYRUSONE INC COM	1,865.00
Equities	CYRUSONE INC COM	1,387.00
Equities	CYS INVTS INC COM	15,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	CYS INVTS INC COM	6,600.00
Equities	CYTOKINETICS INC COMMON STOCK	291.67
Equities	CYTOKINETICS INC COMMON STOCK	100.00
Equities	CYTORI THERAPEUTICS INC COM STK	925.00
Equities	CYTORI THERAPEUTICS INC COM STK	400.00
Equities	D R HORTON INC COM	24,635.00
Equities	D R HORTON INC COM	9,974.00
Equities	DAH CHONG HONG KONG HOLDING HKD0.15	1,534,000.00
Equities	DAH CHONG HONG KONG HOLDING HKD0.15	495,000.00
Equities	DAIKIN INDUSTRIES NPV	19,900.00
Equities	DAIKIN INDUSTRIES NPV	6,400.00
Equities	DAILY JOURNAL CORP COM	22.00
Equities	DAIMLER AG COM	132,195.00
Equities	DAIMLER AG COM	42,055.00
Equities	DAIWA SECS GROUP INC	119,000.00
Equities	DAIWA SECS GROUP INC	38,000.00
Equities	DAKTRONICS INC COM	6,674.00
Equities	DAKTRONICS INC COM	3,100.00
Equities	DAN RIV INC GA CL A	18,700.00
Equities	DANA HLDG CORP COM	17,994.00
Equities	DANA HLDG CORP COM	8,400.00
Equities	DANAHER CORP COM	51,129.00
Equities	DANAHER CORP COM	20,701.00
Equities	DANAHER CORP COM	29,860.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	DANAHER CORP COM	11,600.00
Equities	DANONE EUR0.25	98,310.00
Equities	DANONE EUR0.25	31,270.00
Equities	DARDEN RESTAURANTS INC COM	11,407.00
Equities	DARDEN RESTAURANTS INC COM	4,618.00
Equities	DARDEN RESTAURANTS INC COM	9,650.00
Equities	DARDEN RESTAURANTS INC COM	3,740.00
Equities	DARLING INTL INC COM	15,149.00
Equities	DARLING INTL INC COM	6,700.00
Equities	DATA I O CORP COM	3,587.00
Equities	DATA I O CORP COM	1,300.00
Equities	DATA TRANSLATION INC NEW COM	1,837.00
Equities	DATALINK CORP COM STK	1,537.00
Equities	DATALINK CORP COM STK	500.00
Equities	DATARAM CORP COM PAR NEW \$1 COM PAR NEW \$1	368.00
Equities	DATARAM CORP COM PAR NEW \$1 COM PAR NEW \$1	167.00
Equities	DATATEC SYS INC COM	25,900.00
Equities	DATATRAK INTL INC COM NEW COM NEW	151.00
Equities	DATATRAK INTL INC COM NEW COM NEW	16.00
Equities	DATAWATCH CORP COM NEW COM NEW	2,065.00
Equities	DATAWATCH CORP COM NEW COM NEW	700.00
Equities	DAVITA HEALTHCARE PARTNERS INC COM	7,437.00
Equities	DAVITA HEALTHCARE PARTNERS INC COM	3,011.00
Equities	DAVITA HEALTHCARE PARTNERS INC COM	8,600.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	DAVITA HEALTHCARE PARTNERS INC COM	3,300.00
Equities	DAWSON GEOPHYSICAL CO COM	3,137.00
Equities	DAWSON GEOPHYSICAL CO COM	500.00
Equities	DAXOR CORP COM	2,037.00
Equities	DAXOR CORP COM	500.00
Equities	DBS GROUP HLDGS NPV	442,050.00
Equities	DBS GROUP HLDGS NPV	140,623.00
Equities	DCP MIDSTREAM PARTNERS LP	35,210.00
Equities	DCP MIDSTREAM PARTNERS LP	9,945.00
Equities	DCT INDL TR INC COM	35,840.00
Equities	DCT INDL TR INC COM	14,900.00
Equities	DEALERTRACK TECHNOLOGY COM	3,942.00
Equities	DEALERTRACK TECHNOLOGY COM	1,900.00
Equities	DECKERS OUTDOOR CORP COM	3,141.00
Equities	DECKERS OUTDOOR CORP COM	2,000.00
Equities	DECORATOR INDS INC COM PAR \$0.20	731.00
Equities	DECORATOR INDS INC COM PAR \$0.20	100.00
Equities	DEERE & CO COM	34,097.00
Equities	DEERE & CO COM	13,803.00
Equities	DEL CATH SYS INC COM STOCK	2,168.00
Equities	DEL CATH SYS INC COM STOCK	800.00
Equities	DELEK US HLDGS INC COM STK	7,831.00
Equities	DELEK US HLDGS INC COM STK	3,700.00
Equities	DELHAIZE GROUP NPV	68,561.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	DELHAIZE GROUP NPV	21,810.00
Equities	DELIA*S INC NEW COM	2,537.00
Equities	DELIA*S INC NEW COM	1,100.00
Equities	DELL INC COM STK	128,963.00
Equities	DELL INC COM STK	52,214.00
Equities	DELPHAX TECHNOLOGIES INC COM	6,674.00
Equities	DELPHAX TECHNOLOGIES INC COM	400.00
Equities	DELPHI AUTOMOTIVE PLC	25,549.00
Equities	DELPHI AUTOMOTIVE PLC	10,341.00
Equities	DELTA AIR LINES INC DEL COM NEW COM NEW	46,425.00
Equities	DELTA AIR LINES INC DEL COM NEW COM NEW	137,750.00
Equities	DELTA APPAREL INC COM	3,525.00
Equities	DELTA APPAREL INC COM	1,200.00
Equities	DELTA ELECTRONIC TWD10	237,000.00
Equities	DELTA ELECTRONIC TWD10	76,000.00
Equities	DELTA NAT GAS CO INC COM	1,788.00
Equities	DELTA NAT GAS CO INC COM	500.00
Equities	DELTAGEN INC COM MON STOCK	12,880.00
Equities	DELTAGEN INC COM MON STOCK	800.00
Equities	DELTIC TIMBER CORP COM	1,207.00
Equities	DELTIC TIMBER CORP COM	900.00
Equities	DELUXE CORP COM	5,716.00
Equities	DELUXE CORP COM	2,600.00
Equities	DEMANDWARE INC COM	2,400.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	DEMANDWARE INC COM	1,000.00
Equities	DENBURY RES INC HLDG CO COM NEW	32,790.00
Equities	DENBURY RES INC HLDG CO COM NEW	13,273.00
Equities	DENNYS CORP COM	10,161.00
Equities	DENNYS CORP COM	3,600.00
Equities	DENSO CORP NPV	20,800.00
Equities	DENSO CORP NPV	6,700.00
Equities	DENTSPLY INTL INC NEW COM	12,590.00
Equities	DENTSPLY INTL INC NEW COM	5,098.00
Equities	DEPOMED INC COM	5,974.00
Equities	DEPOMED INC COM	2,600.00
Equities	DESTINATION MATERNITY CORP COM STK	3,068.00
Equities	DESTINATION MATERNITY CORP COM STK	1,000.00
Equities	DESTINATION XL GROUP INC COM	4,551.00
Equities	DESTINATION XL GROUP INC COM	2,100.00
Equities	DETREX CORP COM	706.00
Equities	DETREX CORP COM	400.00
Equities	DEUTSCHE BANK AG NPV(REGD)	13,620.00
Equities	DEUTSCHE BANK AG NPV(REGD)	4,400.00
Equities	DEUTSCHE BANK AG NPV(REGD)	203,873.00
Equities	DEUTSCHE BANK AG NPV(REGD)	64,890.00
Equities	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	101,700.00
Equities	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	32,840.00
Equities	DEUTSCHE TELEKOM NPV(REGD)	253,312.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	DEUTSCHE TELEKOM NPV(REGD)	80,580.00
Equities	DEVON ENERGY CORP NEW COM	33,178.00
Equities	DEVON ENERGY CORP NEW COM	13,431.00
Equities	DEVON ENERGY CORP NEW COM	28,450.00
Equities	DEVON ENERGY CORP NEW COM	9,600.00
Equities	DEVRY INC DEL COM	7,078.00
Equities	DEVRY INC DEL COM	3,800.00
Equities	DEX MEDIA INC NEW COM	320.00
Equities	DEX MEDIA INC NEW COM	140.00
Equities	DEXCOM INC COM	1,025.00
Equities	DEXCOM INC COM	300.00
Equities	DFC GLOBAL CORP COM	12,020.00
Equities	DFC GLOBAL CORP COM	5,500.00
Equities	DHT HOLDINGS INC SHS NEW	406.00
Equities	DHT HOLDINGS INC SHS NEW	175.00
Equities	DIADEXUS INC NEW COM	2,031.00
Equities	DIADEXUS INC NEW COM	200.00
Equities	DIAGEO ORD PLC	143,210.00
Equities	DIAGEO ORD PLC	46,003.00
Equities	DIAGNOSTICOS DA AM COM NPV	674,300.00
Equities	DIAL GLOBAL INC COM	39.00
Equities	DIAMOND FOODS INC COM	3,516.00
Equities	DIAMOND FOODS INC COM	1,600.00
Equities	DIAMOND HILL INVT OH	837.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	DIAMOND HILL INVT OH	400.00
Equities	DIAMOND OFFSHORE DRILLING INC COM	6,108.00
Equities	DIAMOND OFFSHORE DRILLING INC COM	2,473.00
Equities	DIAMONDBACK ENERGY INC COM	1,773.00
Equities	DIAMONDBACK ENERGY INC COM	1,100.00
Equities	DIAMONDROCK HOSPITALITY CO COM STK	25,484.00
Equities	DIAMONDROCK HOSPITALITY CO COM STK	13,500.00
Equities	DICE HLDGS INC COM STK	15,863.00
Equities	DICE HLDGS INC COM STK	7,300.00
Equities	DICKS SPORTING GOODS INC OC-COM	92,419.00
Equities	DICKS SPORTING GOODS INC OC-COM	31,147.00
Equities	DIEBOLD INC COM	5,822.00
Equities	DIEBOLD INC COM	3,500.00
Equities	DIGI INTL INC COM	3,543.00
Equities	DIGI INTL INC COM	1,200.00
Equities	DIGIMARC CORP NEW COM STK	1,368.00
Equities	DIGIMARC CORP NEW COM STK	400.00
Equities	DIGITAL GENERATION INC COM	5,978.00
Equities	DIGITAL GENERATION INC COM	2,700.00
Equities	DIGITAL INFO SEC CO COM STK	709.00
Equities	DIGITAL RIV INC COM	5,149.00
Equities	DIGITAL RIV INC COM	2,400.00
Equities	DIGITAL RLTY TR INC COM	34,100.00
Equities	DIGITAL RLTY TR INC COM	12,200.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	DIGITAL VIDEO SYS INC COM PAR \$0.0001 COM PAR \$0.0001	219.00
Equities	DIGITAL VIDEO SYS INC COM PAR \$0.0001 COM PAR \$0.0001	100.00
Equities	DIGITALGLOBE INC COM NEW COM NEW	5,581.00
Equities	DIGITALGLOBE INC COM NEW COM NEW	1,939.00
Equities	DIME CMNTY BANCSHARES INC COM	5,884.00
Equities	DIME CMNTY BANCSHARES INC COM	2,700.00
Equities	DINEEQUITY INC COM STK	2,165.00
Equities	DINEEQUITY INC COM STK	1,100.00
Equities	DIODES INC COM	4,143.00
Equities	DIODES INC COM	2,000.00
Equities	DIRECT LINE INSURANCE GROUP PLC ORD GBP0.10	313,100.00
Equities	DIRECT LINE INSURANCE GROUP PLC ORD GBP0.10	100,500.00
Equities	DIRECT LINE INSURANCE GROUP PLC ORD GBP0.10	961,840.00
Equities	DIRECT LINE INSURANCE GROUP PLC ORD GBP0.10	318,732.00
Equities	DIRECTV COM COM	49,080.00
Equities	DIRECTV COM COM	19,856.00
Equities	DISCOVER FINL SVCS COM STK	77,300.00
Equities	DISCOVER FINL SVCS COM STK	43,093.00
Equities	DISCOVER FINL SVCS COM STK	17,440.00
Equities	DISCOVER FINL SVCS COM STK	15,125.00
Equities	DISCOVER FINL SVCS COM STK	44,850.00
Equities	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK	21,503.00
Equities	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK	8,705.00
Equities	DISCOVERY LABORATORIES INC NEW COM	261.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	DISCOVERY LABORATORIES INC NEW COM	100.00
Equities	DIVERSICARE HEALTHCARE SVCS INC COM	2,256.00
Equities	DIVERSICARE HEALTHCARE SVCS INC COM	600.00
Equities	DIVINE INC CL A NEW COM STK	6,229.00
Equities	DIXIE GROUP INC CL A CL A	1,494.00
Equities	DIXIE GROUP INC CL A CL A	500.00
Equities	DNB ASA NOK10	189,400.00
Equities	DNB ASA NOK10	61,200.00
Equities	DOLAN CO COM STK	5,289.00
Equities	DOLAN CO COM STK	1,900.00
Equities	DOLL TECH GROUP INC COM	1.00
Equities	DOLLAR GEN CORP NEW COM	26,467.00
Equities	DOLLAR GEN CORP NEW COM	10,714.00
Equities	DOLLAR TREE INC COM STK	19,668.00
Equities	DOLLAR TREE INC COM STK	7,959.00
Equities	DOLLARAMA INC COM STK NPV	21,100.00
Equities	DOLLARAMA INC COM STK NPV	6,800.00
Equities	DOMINION RES INC VA NEW COM	50,760.00
Equities	DOMINION RES INC VA NEW COM	20,551.00
Equities	DOMINION RES INC VA NEW COM	39,760.00
Equities	DOMINION RES INC VA NEW COM	13,400.00
Equities	DOMINION RES INC VA NEW CORP UNIT 2013 SER B	2,535.00
Equities	DOMINION RES INC VA NEW CORP UNIT 2013 SER B	8,970.00
Equities	DOMINOS PIZZA INC COM	7,503.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	DOMINOS PIZZA INC COM	3,400.00
Equities	DON QUIJOTE NPV	19,600.00
Equities	DON QUIJOTE NPV	6,300.00
Equities	DONEGAL GROUP INC CL A NEW CLA	5,129.00
Equities	DONEGAL GROUP INC CL A NEW CLA	2,400.00
Equities	DONEGAL GROUP INC CL B CL B COM STK	1,431.00
Equities	DONEGAL GROUP INC CL B CL B COM STK	100.00
Equities	DONGFENG MOTOR GRO 'H'CN1	970,000.00
Equities	DONGFENG MOTOR GRO 'H'CN1	312,000.00
Equities	DORMAN PRODS INC COM	6,486.00
Equities	DORMAN PRODS INC COM	3,000.00
Equities	DOT HILL SYS CORP COM	5,930.00
Equities	DOT HILL SYS CORP COM	2,200.00
Equities	DOUBLE EAGLE PETE CO	7,249.00
Equities	DOUBLE EAGLE PETE CO	2,600.00
Equities	DOVER CORP COM	15,035.00
Equities	DOVER CORP COM	6,084.00
Equities	DOVER DOWNS GAMING & ENTMT INC COM	4,497.00
Equities	DOVER DOWNS GAMING & ENTMT INC COM	1,500.00
Equities	DOVER MOTORSPORTS INC COM	7,074.00
Equities	DOVER MOTORSPORTS INC COM	1,900.00
Equities	DOW CHEMICAL CO COM	106,286.00
Equities	DOW CHEMICAL CO COM	43,032.00
Equities	DOW CHEMICAL CO COM	53,650.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	DOW CHEMICAL CO COM	18,090.00
Equities	DOW CHEMICAL CO COM	29,500.00
Equities	DOW CHEMICAL CO COM	11,400.00
Equities	DR PEPPER SNAPPLE GROUP INC COM STK	17,930.00
Equities	DR PEPPER SNAPPLE GROUP INC COM STK	7,260.00
Equities	DR PEPPER SNAPPLE GROUP INC COM STK	14,240.00
Equities	DR PEPPER SNAPPLE GROUP INC COM STK	5,525.00
Equities	DR REDDYS LABS LTD ADR REPSTG 1/2 SH	38,900.00
Equities	DR REDDYS LABS LTD ADR REPSTG 1/2 SH	12,500.00
Equities	DRAX GROUP ORD GBP0.1155172	210,400.00
Equities	DRAX GROUP ORD GBP0.1155172	68,000.00
Equities	DREAMWORKS ANIMATION INC CL A COM STK	6,869.00
Equities	DREAMWORKS ANIMATION INC CL A COM STK	3,075.00
Equities	DREW INDS INC COM NEW COM NEW	2,700.00
Equities	DREW INDS INC COM NEW COM NEW	1,200.00
Equities	DRI CORP COM STK	687.00
Equities	DRI CORP COM STK	100.00
Equities	DRIL-QUIP INC COM	5,455.00
Equities	DRIL-QUIP INC COM	2,500.00
Equities	DRIVER HARRIS CO COM PAR \$0.83 1/3	100.00
Equities	DSP GROUP INC COM	2,900.00
Equities	DSP GROUP INC COM	1,000.00
Equities	DTE ENERGY CO COM	15,285.00
Equities	DTE ENERGY CO COM	6,189.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	DTS INC COM	2,489.00
Equities	DTS INC COM	847.00
Equities	DU PONT E I DE NEMOURS & CO COM STK	80,881.00
Equities	DU PONT E I DE NEMOURS & CO COM STK	32,730.00
Equities	DUALSTAR TECHNOLOGIES CORP COM ISIN #US2635721093	3,937.00
Equities	DUCOMMUN INC DEL COM	2,256.00
Equities	DUCOMMUN INC DEL COM	800.00
Equities	DUKE ENERGY CORP NEW COM NEW COM NEW	62,013.00
Equities	DUKE ENERGY CORP NEW COM NEW COM NEW	25,105.00
Equities	DUN & BRADSTREET CORP DEL NEW COM	3,510.00
Equities	DUN & BRADSTREET CORP DEL NEW COM	1,420.00
Equities	DUPONT FABROS TECH INC REIT	10,811.00
Equities	DUPONT FABROS TECH INC REIT	5,000.00
Equities	DURA AUTOMOTIVE SYS INC COM	10,900.00
Equities	DURECT CORP COM	6,911.00
Equities	DURECT CORP COM	3,100.00
Equities	DYAX CORP COM	2,700.00
Equities	DYAX CORP COM	1,200.00
Equities	DYCOM INDS INC COM	4,138.00
Equities	DYCOM INDS INC COM	2,000.00
Equities	DYNACQ HEALTHCARE INC COM	4,688.00
Equities	DYNACQ HEALTHCARE INC COM	1,600.00
Equities	DYNAMIC MATLS CORP COM	1,875.00
Equities	DYNAMIC MATLS CORP COM	600.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	DYNAMICS RESH CORP COM STK	2,117.00
Equities	DYNAMICS RESH CORP COM STK	700.00
Equities	DYNAVAX TECHNOLOGIES CORP COM	6,509.00
Equities	DYNAVAX TECHNOLOGIES CORP COM	1,801.00
Equities	DYNEX CAP INC NEW REIT	6,425.00
Equities	DYNEX CAP INC NEW REIT	6,100.00
Equities	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW	25,204.00
Equities	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW	10,204.00
Equities	E.ON SE NPV	119,468.00
Equities	E.ON SE NPV	38,010.00
Equities	E.SUN FINL HLDGS TWD10	3,111,000.00
Equities	E.SUN FINL HLDGS TWD10	1,003,000.00
Equities	EACO CORP COM NEW COM NEW	16.00
Equities	EAGLE BULK SHIPPING INC COM	456.00
Equities	EAGLE BULK SHIPPING INC COM	225.00
Equities	EAGLE MATLS INC COM	8,492.00
Equities	EAGLE MATLS INC COM	3,900.00
Equities	EARTHCARE CO COM	12,400.00
Equities	EARTHLINK INC COM STK	17,616.00
Equities	EARTHLINK INC COM STK	8,100.00
Equities	EARTHHELL CORP COM NEW STK	1,800.00
Equities	EAST JAPAN RAILWAY CO NPV	18,800.00
Equities	EAST JAPAN RAILWAY CO NPV	6,000.00
Equities	EAST JAPAN RAILWAY CO NPV	38,000.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	EAST JAPAN RAILWAY CO NPV	12,200.00
Equities	EAST WEST BANCORP INC COM	142,362.00
Equities	EAST WEST BANCORP INC COM	47,979.00
Equities	EASTERN VA BANKSHARES INC COM	75.00
Equities	EASTERN VA BANKSHARES INC COM	118.00
Equities	EASTERN VIRGINIA BANKS RT 6/14/2013	75.00
Equities	EASTERN VIRGINIA BANKS RT 6/14/2013	100.00
Equities	EASTGROUP PPTYS INC REIT	3,724.00
Equities	EASTGROUP PPTYS INC REIT	1,700.00
Equities	EASTMAN CHEM CO COM	13,621.00
Equities	EASTMAN CHEM CO COM	5,515.00
Equities	EASTMAN CHEM CO COM	16,660.00
Equities	EASTMAN CHEM CO COM	6,470.00
Equities	EASTN CO COM	937.00
Equities	EASTN CO COM	200.00
Equities	EATON CORP PLC COM USD0.50	41,571.00
Equities	EATON CORP PLC COM USD0.50	16,831.00
Equities	EBAY INC COM USD0.001	102,633.00
Equities	EBAY INC COM USD0.001	41,550.00
Equities	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW	4,679.00
Equities	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW	2,100.00
Equities	EBT INTL INC COM NEW STK	69.00
Equities	ECHELON CORP OC-COM STK	7,650.00
Equities	ECHELON CORP OC-COM STK	2,800.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	ECOLAB INC COM	23,409.00
Equities	ECOLAB INC COM	9,478.00
Equities	ECOLOGY & ENVIRONMENT INC CL A CL A	368.00
Equities	ECOLOGY & ENVIRONMENT INC CL A CL A	100.00
Equities	ED RLTY TR INC COM REIT	12,576.00
Equities	ED RLTY TR INC COM REIT	6,600.00
Equities	EDCI HLDGS INC COM NEW COM NEW	789.00
Equities	EDCI HLDGS INC COM NEW COM NEW	400.00
Equities	EDF EUR0.5	131,159.00
Equities	EDF EUR0.5	41,720.00
Equities	EDF EUR1 SUB RIGHTS/RECEIPTS 04 26/06/2013	131,159.00
Equities	EDF EUR1 SUB RIGHTS/RECEIPTS 04 26/06/2013	41,720.00
Equities	EDGEWATER TECH INC COM	6,927.00
Equities	EDGEWATER TECH INC COM	2,500.00
Equities	EDISON INTL COM	30,300.00
Equities	EDISON INTL COM	28,629.00
Equities	EDISON INTL COM	11,589.00
Equities	EDUCATION HLDGS 1 INC COM	4,113.00
Equities	EDUCATION HLDGS 1 INC COM	300.00
Equities	EDUCATIONAL DEV CORP COM	825.00
Equities	EDUCATIONAL DEV CORP COM	500.00
Equities	EDWARDS LIFESCIENCES CORP COM	9,926.00
Equities	EDWARDS LIFESCIENCES CORP COM	4,017.00
Equities	EDWARDS LIFESCIENCES CORP COM	35,141.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	EDWARDS LIFESCIENCES CORP COM	11,843.00
Equities	EGAIN CORPORATION COM NEW	412.00
Equities	EGAIN CORPORATION COM NEW	100.00
Equities	EHEALTH INC COM STK	3,849.00
Equities	EHEALTH INC COM STK	1,400.00
Equities	EL PASO ELEC CO COM NEW	7,817.00
Equities	EL PASO ELEC CO COM NEW	3,700.00
Equities	ELECSYS CORP COM	325.00
Equities	ELECSYS CORP COM	200.00
Equities	ELECTR ARTS COM	26,592.00
Equities	ELECTR ARTS COM	10,768.00
Equities	ELECTRO RENT CORP COM	3,499.00
Equities	ELECTRO RENT CORP COM	1,300.00
Equities	ELECTRO SCIENTIFIC INDS INC COM	3,193.00
Equities	ELECTRO SCIENTIFIC INDS INC COM	1,200.00
Equities	ELECTRONIC TELE COMMUNICATIONS INC CL A CL A	1,662.00
Equities	ELECTRONICS FOR IMAGING INC COM	5,295.00
Equities	ELECTRONICS FOR IMAGING INC COM	2,500.00
Equities	ELECTRO-SENSORS INC COM	150.00
Equities	ELECTRO-SENSORS INC COM	200.00
Equities	ELEMENT FINL CORP WT 144A 31/12/2040	19,700.00
Equities	ELEMENT FINL CORP WT 144A 31/12/2040	6,300.00
Equities	ELEMENT FINL CORP COM NPV	15,100.00
Equities	ELEMENT FINL CORP COM NPV	5,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ELI LILLY & CO COM	77,900.00
Equities	ELI LILLY & CO COM	87,112.00
Equities	ELI LILLY & CO COM	35,259.00
Equities	ELIZABETH ARDEN INC COM	2,275.00
Equities	ELIZABETH ARDEN INC COM	1,100.00
Equities	ELLIS PERRY INTL INC COM	1,231.00
Equities	ELLIS PERRY INTL INC COM	400.00
Equities	ELXSI CORP COM NEW COM NEW	3,025.00
Equities	ELXSI CORP COM NEW COM NEW	200.00
Equities	EMAGIN CORP COM NEW STK	456.00
Equities	EMAGIN CORP COM NEW STK	100.00
Equities	EMAK WORLDWIDE INC COM	1,137.00
Equities	E-MART CO LTD KRW5000	9,265.00
Equities	E-MART CO LTD KRW5000	2,987.00
Equities	EMC CORP COM	184,600.00
Equities	EMC CORP COM	74,728.00
Equities	EMC INS GROUP INC COM	1,625.00
Equities	EMC INS GROUP INC COM	800.00
Equities	EMCOR GROUP INC COM	8,172.00
Equities	EMCOR GROUP INC COM	17,800.00
Equities	EMCOR GROUP INC COM	52,800.00
Equities	EMCOR GROUP INC COM	3,200.00
Equities	EMCORE CORP COM STK	1,210.00
Equities	EMCORE CORP COM STK	525.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	EMERGENT BIOSOLUTIONS INC COM	7,528.00
Equities	EMERGENT BIOSOLUTIONS INC COM	3,400.00
Equities	EMERITUS CORP COM STK	5,602.00
Equities	EMERITUS CORP COM STK	2,600.00
Equities	EMERSON ELECTRIC CO COM	63,166.00
Equities	EMERSON ELECTRIC CO COM	25,568.00
Equities	EMERSON ELECTRIC CO COM	8,675.00
Equities	EMERSON ELECTRIC CO COM	3,360.00
Equities	EMERSON RADIO CORP COM NEW COM NEW	5,287.00
Equities	EMERSON RADIO CORP COM NEW COM NEW	1,900.00
Equities	EMISPHERE TECHNOLOGIES ASSOC INC COM	4,812.00
Equities	EMISPHERE TECHNOLOGIES ASSOC INC COM	1,600.00
Equities	EMPIRE CO CLASS'A'N/VTG COM NPV	1,200.00
Equities	EMPIRE CO CLASS'A'N/VTG COM NPV	400.00
Equities	EMPIRE DIST ELEC CO COM	5,642.00
Equities	EMPIRE DIST ELEC CO COM	2,300.00
Equities	EMPIRE RES INC DEL COM	587.00
Equities	EMPIRE RES INC DEL COM	200.00
Equities	EMPIRE RESORTS INC COM NEW COM NEW	249.00
Equities	EMPIRE RESORTS INC COM NEW COM NEW	39.00
Equities	EMPLOYERS HLDGS INC COM	5,530.00
Equities	EMPLOYERS HLDGS INC COM	2,600.00
Equities	EMULEX CORP COM NEW	8,199.00
Equities	EMULEX CORP COM NEW	3,700.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	ENBRIDGE ENERGY MGMT L L C COM FRACTIONAL SHARE CUSIP	1,766,346.00
Equities	ENBRIDGE ENERGY MGMT L L C COM FRACTIONAL SHARE CUSIP	540,830.00
Equities	ENBRIDGE ENERGY MGMT L L C SHS UNITS REPSTG LTD LIABILITY INT	132.00
Equities	ENBRIDGE ENERGY MGMT L L C SHS UNITS REPSTG LTD LIABILITY INT	220.00
Equities	ENCANA CORP COM NPV	261,898.00
Equities	ENCANA CORP COM NPV	83,510.00
Equities	ENCORE CAP GROUP INC COM	1,965.73
Equities	ENCORE CAP GROUP INC COM	619.12
Equities	ENCORE WIRE CORP COM	3,787.00
Equities	ENCORE WIRE CORP COM	1,800.00
Equities	ENDEAVOUR INTL CORP COM NEW	337.00
Equities	ENDEAVOUR INTL CORP COM NEW	8,096.00
Equities	ENDOCYTE INC COM	2,272.00
Equities	ENDOCYTE INC COM	1,376.00
Equities	ENDOLOGIX INC COM	4,568.00
Equities	ENDOLOGIX INC COM	1,600.00
Equities	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1	5,000.00
Equities	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1	2,200.00
Equities	ENER1 INC COM NEW STK	6,565.00
Equities	ENER1 INC COM NEW STK	2,300.00
Equities	ENERGEN CORP COM	13,925.00
Equities	ENERGEN CORP COM	41,275.00
Equities	ENERGIAS DE PORTUGAL SA EUR1(REGD)	557,862.00
Equities	ENERGIAS DE PORTUGAL SA EUR1(REGD)	180,156.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	ENERGIZER HLDGS INC COM	2,500.00
Equities	ENERGY CONVERSION DEVICES INC COM	2,668.00
Equities	ENERGY CONVERSION DEVICES INC COM	900.00
Equities	ENERGY FOCUS INC COM STK	994.00
Equities	ENERGY FOCUS INC COM STK	100.00
Equities	ENERGY RECOVERY INC COM	6,268.00
Equities	ENERGY RECOVERY INC COM	2,200.00
Equities	ENERGY TRANSFER PARTNERS L P UNIT LTD PARTNERSHIP INT	32,690.00
Equities	ENERGY TRANSFER PARTNERS L P UNIT LTD PARTNERSHIP INT	9,245.00
Equities	ENERGY XXI (BERMUDA) COM STK USD \$0.005	9,597.00
Equities	ENERGY XXI (BERMUDA) COM STK USD \$0.005	4,233.00
Equities	ENERNOC INC COM	1,167.00
Equities	ENERNOC INC COM	300.00
Equities	ENERSYS COM	7,154.00
Equities	ENERSYS COM	3,300.00
Equities	ENGHOUSE SYSTEMS COM NPV	15,300.00
Equities	ENGHOUSE SYSTEMS COM NPV	5,000.00
Equities	ENGLOBAL CORP COM	4,262.00
Equities	ENGLOBAL CORP COM	1,600.00
Equities	ENHERENT CORP COM	8,718.00
Equities	ENHERENT CORP COM	500.00
Equities	ENI SPA EUR1	130,000.00
Equities	ENI SPA EUR1	41,650.00
Equities	ENKA INSAAT TRY1	402,714.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ENKA INSAAT TRY1	130,285.00
Equities	ENNIS INC COM	3,924.00
Equities	ENNIS INC COM	1,400.00
Equities	ENPRO INDS INC COM	2,406.00
Equities	ENPRO INDS INC COM	1,100.00
Equities	ENSCO PLC SHS CLASS A COM	20,471.00
Equities	ENSCO PLC SHS CLASS A COM	8,287.00
Equities	ENSIGN GROUP INC COM STK	2,673.00
Equities	ENSIGN GROUP INC COM STK	1,200.00
Equities	ENSTAR GROUP LIMITED COM	1,201.00
Equities	ENSTAR GROUP LIMITED COM	561.00
Equities	ENTEGRIS INC COM	23,541.00
Equities	ENTEGRIS INC COM	10,800.00
Equities	ENTEL EMP NAC TELE NPV	82,446.00
Equities	ENTEL EMP NAC TELE NPV	26,583.00
Equities	ENTERCOMMUNICATIONS CORP CL A	4,537.00
Equities	ENTERCOMMUNICATIONS CORP CL A	1,500.00
Equities	ENERGY CORP NEW COM	22,400.00
Equities	ENERGY CORP NEW COM	15,657.00
Equities	ENERGY CORP NEW COM	6,339.00
Equities	ENTEROMEDICS INC COM NEW COM STK	182.00
Equities	ENTERPRISE BANCORP INC MASS CDT-COM CDT-COM	500.00
Equities	ENTERPRISE BANCORP INC MASS CDT-COM CDT-COM	200.00
Equities	ENTERPRISE FINL SVCS CORP COM STK	555.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ENTERPRISE FINL SVCS CORP COM STK	200.00
Equities	ENTRADE INC COM	13,100.00
Equities	ENTRAVISION COMMUNICATIONS CORP CL A	8,461.00
Equities	ENTRAVISION COMMUNICATIONS CORP CL A	3,000.00
Equities	ENTREMED INC COM NEW	401.00
Equities	ENTREMED INC COM NEW	100.00
Equities	ENTROPIC COMMUNICATIONS INC COM STK	3,075.00
Equities	ENTROPIC COMMUNICATIONS INC COM STK	1,000.00
Equities	ENTRPRIZE CORP COM COM	862.00
Equities	ENTRPRIZE CORP COM COM	100.00
Equities	ENVIRONMENTAL ELEMENTS CORP COM	831.00
Equities	ENVIRONMENTAL TECHNOLOGIES CORP COM	6,500.00
Equities	ENVIRONMENTAL TECTONICS CORP COM	1,643.00
Equities	ENVIRONMENTAL TECTONICS CORP COM	700.00
Equities	ENVIT CAP GROUP INC COM STK	290.00
Equities	ENZO BIOCHEM INC COM	3,363.00
Equities	ENZO BIOCHEM INC COM	2,500.00
Equities	ENZON PHARMACEUTICALS INC COM	6,683.00
Equities	ENZON PHARMACEUTICALS INC COM	5,800.00
Equities	EOG RESOURCES INC COM	23,908.00
Equities	EOG RESOURCES INC COM	9,678.00
Equities	EPAM SYS INC COM STK	1,400.00
Equities	EPICEPT CORP	259.00
Equities	EPICEPT CORP	100.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	EPIQ SYS INC COM	5,747.00
Equities	EPIQ SYS INC COM	1,500.00
Equities	EPIX PHARMACEUTICALS INC FORMERLY EPIX MED INC 09/07/2004 STK	6,052.00
Equities	EPIX PHARMACEUTICALS INC FORMERLY EPIX MED INC 09/07/2004 STK	400.00
Equities	EPL OIL & GAS INC COM NEW	3,213.00
Equities	EPL TECHNOLOGIES INC COM NEW	19,700.00
Equities	EPLUS INC COM	2,906.00
Equities	EPLUS INC COM	1,300.00
Equities	EPR PPTYS COM SH BEN INT COM SH BEN INT	6,118.00
Equities	EPR PPTYS COM SH BEN INT COM SH BEN INT	2,800.00
Equities	EQT CORP COM	13,219.00
Equities	EQT CORP COM	5,351.00
Equities	EQT CORP COM	25,600.00
Equities	EQT CORP COM	10,500.00
Equities	EQTY RESDNTL EFF 5/15/02	28,166.00
Equities	EQTY RESDNTL EFF 5/15/02	11,402.00
Equities	EQUIFAX INC COM	10,598.00
Equities	EQUIFAX INC COM	4,290.00
Equities	EQUIFAX INC COM	33,900.00
Equities	EQUIFAX INC COM	13,000.00
Equities	EQUIFIN INC COM	394.00
Equities	EQUITY ONE INC COM	11,124.00
Equities	EQUITY ONE INC COM	3,600.00
Equities	ERBA DIAGNOSTICS COM	3,681.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	ERBA DIAGNOSTICS COM	300.00
Equities	ERICSSON SER'B' NPV	652,191.00
Equities	ERICSSON SER'B' NPV	217,460.00
Equities	EROOM SYS TECHNOLOGIES INC COM	3,025.00
Equities	EROOM SYS TECHNOLOGIES INC COM	200.00
Equities	ERSTE GROUP BANK AG NPV	82,100.00
Equities	ERSTE GROUP BANK AG NPV	26,500.00
Equities	ESB FINL CORP COM	2,721.00
Equities	ESB FINL CORP COM	960.00
Equities	ESCALADE INC COM	2,168.00
Equities	ESCALADE INC COM	800.00
Equities	ESCO TECHNOLOGIES INC	3,896.00
Equities	ESCO TECHNOLOGIES INC	1,800.00
Equities	ESPEY MFG & ELECTRS CORP COM	294.00
Equities	ESPEY MFG & ELECTRS CORP COM	100.00
Equities	ESPRIT HOLDINGS HKD0.10	4,722,942.00
Equities	ESPRIT HOLDINGS HKD0.10	1,502,463.00
Equities	ESSA BANCORP INC COM STK	119.00
Equities	ESTEE LAUDER COMPANIES INC CL A USD0.01	21,131.00
Equities	ESTEE LAUDER COMPANIES INC CL A USD0.01	8,555.00
Equities	ESTERLINE TECHNOLOGIES CORP COM STK	3,724.00
Equities	ESTERLINE TECHNOLOGIES CORP COM STK	1,800.00
Equities	ESURE GROUP HLDGS LTD ORD GBP0.08333	666,440.00
Equities	ESURE GROUP HLDGS LTD ORD GBP0.08333	212,140.00

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Asset Category	Asset Description	Shares/Par Value
Equities	ETHAN ALLEN INTERIORS INC COM	2,737.00
Equities	ETHAN ALLEN INTERIORS INC COM	900.00
Equities	EUROBANCSHARES INC COM STK	3,146.00
Equities	EURONET WORLDWIDE INC COM	5,081.00
Equities	EURONET WORLDWIDE INC COM	2,400.00
Equities	EUROPEAN AERONAUTIC DEFENCE & SPACE EUR1	41,600.00
Equities	EUROPEAN AERONAUTIC DEFENCE & SPACE EUR1	13,300.00
Equities	EVANS & SUTHERLAND COMPUTER CORP COM	3,856.00
Equities	EVANS & SUTHERLAND COMPUTER CORP COM	300.00
Equities	EVERCEL INC COM	2,662.00
Equities	EVERCEL INC COM	200.00
Equities	EVERCORE PARTNERS INC CL A CL A	2,584.00
Equities	EVERCORE PARTNERS INC CL A CL A	11,275.00
Equities	EVERCORE PARTNERS INC CL A CL A	33,550.00
Equities	EVERCORE PARTNERS INC CL A CL A	1,100.00
Equities	EVERGREEN ENERGY INC COM NEW	1,152.00
Equities	EVERGREEN ENERGY INC COM NEW	400.00
Equities	EVERGREEN SOLAR INC COM NEW COM NEW	8,073.00
Equities	EVERGREEN SOLAR INC COM NEW COM NEW	500.00
Equities	EVOLUTION PETE CORP COM STK	1,069.00
Equities	EVOLUTION PETE CORP COM STK	300.00
Equities	EVOLVING SYSTEMS INC COM NEW	1,853.00
Equities	EVOLVING SYSTEMS INC COM NEW	600.00
Equities	EVOQ PPTYS INC COM	823.00

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Asset Category	Asset Description	Shares/Par Value
Equities	EVOQ PPTYS INC COM	100.00
Equities	EXACT SCIENCES CORP COM	7,055.00
Equities	EXACT SCIENCES CORP COM	1,100.00
Equities	EXACTECH INC COM	3,984.00
Equities	EXACTECH INC COM	1,455.00
Equities	EXAMWORKS GROUP INC COM	2,830.00
Equities	EXAMWORKS GROUP INC COM	1,812.00
Equities	EXAR CORP COM	16,459.00
Equities	EXAR CORP COM	7,500.00
Equities	EXCEL TR INC COM	2,669.00
Equities	EXELIXIS INC COM STK ISIN# US30161Q1040	15,714.00
Equities	EXELIXIS INC COM STK ISIN# US30161Q1040	7,200.00
Equities	EXELON CORP COM	75,203.00
Equities	EXELON CORP COM	30,445.00
Equities	EXIDE TECHNOLOGIES COM NEW COM NEW	206.00
Equities	EXIDE TECHNOLOGIES COM NEW COM NEW	100.00
Equities	EXLSERVICE COM INC COM STK	2,205.00
Equities	EXLSERVICE COM INC COM STK	800.00
Equities	EXPEDIA INC DEL COM NEW	59,200.00
Equities	EXPEDIA INC DEL COM NEW	8,194.00
Equities	EXPEDIA INC DEL COM NEW	3,317.00
Equities	EXPEDITORS INTL WASH INC COM	10,400.00
Equities	EXPEDITORS INTL WASH INC COM	18,155.00
Equities	EXPEDITORS INTL WASH INC COM	7,350.00

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Asset Category	Asset Description	Shares/Par Value
Equities	EXPONENT INC COM STK	3,962.00
Equities	EXPONENT INC COM STK	1,900.00
Equities	EXPRESS INC COM	11,300.00
Equities	EXPRESS INC COM	5,000.00
Equities	EXPRESS SCRIPTS HLDG CO COM	71,730.00
Equities	EXPRESS SCRIPTS HLDG CO COM	29,036.00
Equities	EXTERRAN HLDGS INC COM STK	6,849.00
Equities	EXTERRAN HLDGS INC COM STK	3,100.00
Equities	EXTREME NETWORKS INC COM	11,943.00
Equities	EXTREME NETWORKS INC COM	4,300.00
Equities	EXXON MOBIL CORP COM	40,400.00
Equities	EXXON MOBIL CORP COM	55,500.00
Equities	EXXON MOBIL CORP COM	371,558.00
Equities	EXXON MOBIL CORP COM	19,143.00
Equities	EXXON MOBIL CORP COM	155,439.00
Equities	EXXON MOBIL CORP COM	2,697.00
Equities	EZCORP INC CL A NON VTG	5,056.00
Equities	EZCORP INC CL A NON VTG	2,400.00
Equities	EZENIA INC COM	5,156.00
Equities	EZENIA INC COM	300.00
Equities	F N B CORP PA COM	19,107.00
Equities	F N B CORP PA COM	8,371.00
Equities	F5 NETWORKS INC COM STK	6,924.00
Equities	F5 NETWORKS INC COM STK	2,803.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	FAB INDS INC COM	4,400.00
Equities	FABRINET COM USD0.01	2,300.00
Equities	FACTORY 2-U STORES INC COM	5,731.00
Equities	FACTSET RESH SYS INC COM STK	26,443.00
Equities	FACTSET RESH SYS INC COM STK	8,912.00
Equities	FAIR ISAAC CORPORATION COM	5,912.00
Equities	FAIR ISAAC CORPORATION COM	2,700.00
Equities	FAIRCHILD SEMICONDUCTOR INTL INC COM	15,460.00
Equities	FAIRCHILD SEMICONDUCTOR INTL INC COM	7,100.00
Equities	FAIRPOINT COMMUNICATIONS INC COM	32,600.00
Equities	FALCON PRODS INC COM	7,000.00
Equities	FALCONSTOR SOFTWARE INC COM	5,930.00
Equities	FALCONSTOR SOFTWARE INC COM	2,200.00
Equities	FAMILY DLR STORES INC COM	8,384.00
Equities	FAMILY DLR STORES INC COM	3,394.00
Equities	FAMILY DLR STORES INC COM	32,100.00
Equities	FAMILY DLR STORES INC COM	12,300.00
Equities	FAMOUS DAVES AMER INC COM	2,343.00
Equities	FAMOUS DAVES AMER INC COM	800.00
Equities	FARMERS CAP BK CORP COM	2,387.00
Equities	FARMERS CAP BK CORP COM	900.00
Equities	FARO TECHNOLOGIES INC COM	2,200.00
Equities	FARO TECHNOLOGIES INC COM	1,000.00
Equities	FAST RETAILING CO LTD NPV	1,200.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	FAST RETAILING CO LTD NPV	400.00
Equities	FASTENAL CO COM	23,722.00
Equities	FASTENAL CO COM	9,604.00
Equities	FASTENAL CO COM	63,752.00
Equities	FASTENAL CO COM	21,486.00
Equities	FBL FINL GROUP INC CL A CL A	3,824.00
Equities	FBL FINL GROUP INC CL A CL A	1,700.00
Equities	FBR & CO FORMERLY FBR CAP MKTS CORP TO 06/01/2011 COM NEW COM NEW	1,654.00
Equities	FBR & CO FORMERLY FBR CAP MKTS CORP TO 06/01/2011 COM NEW COM NEW	1,531.00
Equities	FED MOGUL CORP WT PUR CL A EXP 12-27-2014	181.00
Equities	FED SCREW WKS COM	515.00
Equities	FED SCREW WKS COM	300.00
Equities	FEDDERS CORP COM NEW CL B	23,100.00
Equities	FEDERAL AGRIC MTG CORP CL C	294.00
Equities	FEDERAL AGRIC MTG CORP CL C	100.00
Equities	FEDERAL MOGUL CORP COM	2,400.00
Equities	FEDERAL SIGNAL CORP COM	10,710.00
Equities	FEDERAL SIGNAL CORP COM	3,800.00
Equities	FEDERATED NATL HLDG CO COM	972.00
Equities	FEDERATED NATL HLDG CO COM	400.00
Equities	FEDEX CORP COM	25,894.00
Equities	FEDEX CORP COM	10,485.00
Equities	FEI CO COM	5,249.00
Equities	FEI CO COM	1,900.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	FELCOR LODGING TR INC COM	6,149.00
Equities	FELCOR LODGING TR INC COM	6,100.00
Equities	FERRO CORP COM	10,708.00
Equities	FERRO CORP COM	5,000.00
Equities	FFD FINL CORP COM	456.00
Equities	FFD FINL CORP COM	300.00
Equities	FIBERCORE INC COM	7,024.00
Equities	FIBERCORE INC COM	400.00
Equities	FIBERMARK INC COM	6,800.00
Equities	FIBERTOWER CORP COM NEW COM NEW	1,268.00
Equities	FIBERTOWER CORP COM NEW COM NEW	400.00
Equities	FID SOUTHN CORP NEW COM STK	2,727.00
Equities	FID SOUTHN CORP NEW COM STK	758.00
Equities	FIDELITY NATL INFORMATION SVCS INC COM STK	25,756.00
Equities	FIDELITY NATL INFORMATION SVCS INC COM STK	10,427.00
Equities	FIDELITY NATL INFORMATION SVCS INC COM STK	13,025.00
Equities	FIDELITY NATL INFORMATION SVCS INC COM STK	38,625.00
Equities	FIFTH & PAC COS INC COM	544.00
Equities	FIFTH & PAC COS INC COM	200.00
Equities	FIFTH ST FIN CORP COM STK	5,173.00
Equities	FIH MOBILE LTD USD0.04	7,052,000.00
Equities	FIH MOBILE LTD USD0.04	2,085,000.00
Equities	FINANCIAL ENGINES INC COM	4,117.00
Equities	FINANCIAL ENGINES INC COM	2,365.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	FINANCIAL INSTNS INC COM	737.00
Equities	FINANCIAL INSTNS INC COM	300.00
Equities	FINISAR CORPORATION COMMON STOCK	10,367.00
Equities	FINISAR CORPORATION COMMON STOCK	4,014.00
Equities	FINISH LINE INC CL A	6,560.00
Equities	FINISH LINE INC CL A	3,000.00
Equities	FINLAY ENTERPRISES INC COM NEW COM NEW	4,800.00
Equities	FINMECCANICA SPA EUR 4.40	349,100.00
Equities	FINMECCANICA SPA EUR 4.40	112,700.00
Equities	FINMECCANICA SPA EUR 4.40	544,031.00
Equities	FINMECCANICA SPA EUR 4.40	182,850.00
Equities	FINOVA GROUP INC COM	50,900.00
Equities	FIRST ACCEP CORP COM STK	6,231.00
Equities	FIRST ACCEP CORP COM STK	1,700.00
Equities	FIRST AMERN FINL CORP COM STK	9,056.00
Equities	FIRST AMERN FINL CORP COM STK	5,491.00
Equities	FIRST AVIATION SVCS INC CL A NEW CL A NEW	116.00
Equities	FIRST AVIATION SVCS INC CL A NEW CL A NEW	100.00
Equities	FIRST BANCORP INC ME COM	2,259.00
Equities	FIRST BANCORP INC ME COM	800.00
Equities	FIRST BANCORP N C COM	2,371.00
Equities	FIRST BANCORP N C COM	900.00
Equities	FIRST BANCORP P R COM NEW COM NEW	719.00
Equities	FIRST BANCORP P R COM NEW COM NEW	300.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	FIRST BUSEY CORP COM	3,903.00
Equities	FIRST BUSEY CORP COM	1,400.00
Equities	FIRST CASH FINANCIAL SERVICES INC	3,276.00
Equities	FIRST CASH FINANCIAL SERVICES INC	1,600.00
Equities	FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01	3,892.00
Equities	FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01	1,400.00
Equities	FIRST FED BANCSHARES ARK COM NEW	2,812.00
Equities	FIRST FINL BANCORP OHIO COM	10,474.00
Equities	FIRST FINL BANCORP OHIO COM	4,700.00
Equities	FIRST FINL BANKSHARES INC COM	4,981.00
Equities	FIRST FINL BANKSHARES INC COM	2,300.00
Equities	FIRST FINL CORP IND COM	2,787.00
Equities	FIRST FINL CORP IND COM	1,200.00
Equities	FIRST FINL SVC CORP COM	120.00
Equities	FIRST FINL SVC CORP COM	200.00
Equities	FIRST INDEPENDENCE CORP DEL COM	1,200.00
Equities	FIRST LONG IS CORP COM	2,093.00
Equities	FIRST LONG IS CORP COM	1,100.00
Equities	FIRST M&F CORP COM	799.00
Equities	FIRST M&F CORP COM	300.00
Equities	FIRST MARBLEHEAD CORP COM	3,243.00
Equities	FIRST MARBLEHEAD CORP COM	1,400.00
Equities	FIRST MARINER BANCORP COM	4,513.00
Equities	FIRST MARINER BANCORP COM	300.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	FIRST MERCHANTS CORP COM	3,025.00
Equities	FIRST MERCHANTS CORP COM	1,000.00
Equities	FIRST MIDWEST BANCORP INC DEL COM	12,501.00
Equities	FIRST MIDWEST BANCORP INC DEL COM	5,800.00
Equities	FIRST SEC GROUP INC COM NEW COM USD0.01(POST REV SPLIT)	40.00
Equities	FIRST SEC GROUP INC COM NEW COM USD0.01(POST REV SPLIT)	100.00
Equities	FIRST SOLAR INC COM	7,700.00
Equities	FIRST SOLAR INC COM	76,600.00
Equities	FIRST SOLAR INC COM	5,838.00
Equities	FIRST SOLAR INC COM	2,369.00
Equities	FIRST SOLAR INC COM	3,400.00
Equities	FIRST SOUTH BANCORP INC VA COM	691.00
Equities	FIRST SOUTH BANCORP INC VA COM	300.00
Equities	FIRST ST BANCORPORATION COM	2,469.00
Equities	FIRST ST BANCORPORATION COM	200.00
Equities	FIRST UTD CORP COM	1,537.00
Equities	FIRST UTD CORP COM	500.00
Equities	FIRSTENERGY CORP COM	36,748.00
Equities	FIRSTENERGY CORP COM	14,878.00
Equities	FIRSTMERIT CORP COM	15,572.00
Equities	FIRSTMERIT CORP COM	9,377.00
Equities	FIRSTWAVE TECHNOLOGIES INC COM NEW COM NEW	831.00
Equities	FISCHER IMAGING CORP COM	5,800.00
Equities	FISERV INC COM	11,701.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	FISERV INC COM	4,737.00
Equities	FISERV INC COM	45,390.00
Equities	FISERV INC COM	15,300.00
Equities	FISHER COMMUNICATIONS INC COM	2,255.00
Equities	FISHER COMMUNICATIONS INC COM	800.00
Equities	FL TECH INC COM	2,540.00
Equities	FL TECH INC COM	900.00
Equities	FLAGSTAR BANCORP INC COM PAR\$.001	83.00
Equities	FLAGSTAR BANCORP INC COM PAR\$.001	20.00
Equities	FLANIGANS ENTERPRISES INC COM	119.00
Equities	FLANIGANS ENTERPRISES INC COM	100.00
Equities	FLEETWOOD ENTERPRISES INC COM	17,000.00
Equities	FLEURY SA COMSTK	131,400.00
Equities	FLEURY SA COMSTK	1,900.00
Equities	FLEXSTEEL INDS INC COM	631.00
Equities	FLEXSTEEL INDS INC COM	200.00
Equities	FLEXTRONICS INTL LTD COM STK	21,400.00
Equities	FLIR SYS INC COM	12,467.00
Equities	FLIR SYS INC COM	5,045.00
Equities	FLOTEK INDS INC DEL COM	4,263.00
Equities	FLOTEK INDS INC DEL COM	2,400.00
Equities	FLOUR CY INTL INC COM NEW	7,300.00
Equities	FLOW INTL CORP COM	3,162.00
Equities	FLOW INTL CORP COM	1,100.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	FLOWSERVE CORP COM	12,669.00
Equities	FLOWSERVE CORP COM	5,127.00
Equities	FLUIDIGM CORP DEL COM STK	2,465.00
Equities	FLUIDIGM CORP DEL COM STK	3,485.00
Equities	FLUOR CORP NEW COM	14,312.00
Equities	FLUOR CORP NEW COM	5,795.00
Equities	FLUSHING FINL CORP COM	3,020.00
Equities	FLUSHING FINL CORP COM	1,000.00
Equities	FLYI INC COM	29,300.00
Equities	FMC CORP COM (NEW)	11,962.00
Equities	FMC CORP COM (NEW)	4,841.00
Equities	FMC CORP COM (NEW)	17,800.00
Equities	FMC CORP COM (NEW)	6,000.00
Equities	FMC TECHNOLOGIES INC COM	20,842.00
Equities	FMC TECHNOLOGIES INC COM	8,437.00
Equities	FMC TECHNOLOGIES INC COM	58,613.00
Equities	FMC TECHNOLOGIES INC COM	19,754.00
Equities	FMR BROS CO DEL	2,181.00
Equities	FMR BROS CO DEL	800.00
Equities	FOAMEX INTL INC COM NEW STK	9,459.00
Equities	FOCUS ENHANCEMENTS INC COM	19,974.00
Equities	FOOD TECHNOLOGY SVC INC COM NEW NEW COM STK USD0.01	292.00
Equities	FOOD TECHNOLOGY SVC INC COM NEW NEW COM STK USD0.01	200.00
Equities	FOOTBALL EQUITIES INC COM	5,500.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	FOOTSTAR INC COM NEW STK	17,000.00
Equities	FOOTSTAR INC COM NEW STK	1,000.00
Equities	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	345,433.00
Equities	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	139,848.00
Equities	FOREST LABORATORIES INC	20,620.00
Equities	FOREST LABORATORIES INC	8,347.00
Equities	FOREST LABORATORIES INC CVR	2,841.00
Equities	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01	3,870.00
Equities	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01	979.00
Equities	FORESTAR GROUP INC	3,980.00
Equities	FORESTAR GROUP INC	1,400.00
Equities	FORMFACTOR INC COM STK	5,876.00
Equities	FORMFACTOR INC COM STK	2,100.00
Equities	FORRESTER RESH INC COM	2,700.00
Equities	FORRESTER RESH INC COM	1,200.00
Equities	FORTUNE BRANDS HOME & SEC INC COM	25,870.00
Equities	FORTUNE BRANDS HOME & SEC INC COM	8,720.00
Equities	FORUM ENERGY TECH COM USD0.01	1,062.00
Equities	FORWARD AIR CORP COM	3,517.00
Equities	FORWARD AIR CORP COM	1,600.00
Equities	FOSSIL GROUP INC COM	4,640.00
Equities	FOSSIL GROUP INC COM	1,878.00
Equities	FOSTER L B CO CL A	2,481.00
Equities	FOSTER L B CO CL A	1,200.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	FOUNTAIN PWR BOAT INDS INC COM NEW COM NEW	3,800.00
Equities	FR CUSIP NATL PENN BANCSHARES INC	50,000.00
Equities	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK	82,797.00
Equities	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK	52,407.00
Equities	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK	711,666.00
Equities	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK	846,513.00
Equities	FRANCESSAS HLDGS CORP COM M STOCK	3,805.00
Equities	FRANCESSAS HLDGS CORP COM M STOCK	1,241.00
Equities	FRANCO NEVADA CORP COM NPV	12,500.00
Equities	FRANCO NEVADA CORP COM NPV	4,100.00
Equities	FRANKLIN COVEY CO COM	6,062.00
Equities	FRANKLIN COVEY CO COM	2,200.00
Equities	FRANKLIN ELEC INC COM	5,834.00
Equities	FRANKLIN ELEC INC COM	2,600.00
Equities	FRANKLIN STR PPTYS CORP COM	9,507.00
Equities	FRANKLIN STR PPTYS CORP COM	4,400.00
Equities	FREDERICKS HOLLYWOOD GROUP INC COM STK	797.00
Equities	FREDERICKS HOLLYWOOD GROUP INC COM STK	100.00
Equities	FREDS INC CL A	4,021.00
Equities	FREDS INC CL A	1,400.00
Equities	FREEHOLD ROYALTIES LTD 144A COM STK	7,300.00
Equities	FREEHOLD ROYALTIES LTD 144A COM STK	2,100.00
Equities	FREEHOLD ROYALTIES LTD COM	14,300.00
Equities	FREEHOLD ROYALTIES LTD COM	4,700.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	FREEMONT-MCMORAN COPPER & GOLD INC	91,227.00
Equities	FREEMONT-MCMORAN COPPER & GOLD INC	37,009.00
Equities	FREIGHTCAR AMER INC COM	732.00
Equities	FREIGHTCAR AMER INC COM	300.00
Equities	FREQUENCY ELECTRS INC COM	1,512.00
Equities	FREQUENCY ELECTRS INC COM	700.00
Equities	FRESENIUS SE&KGAA NPV	20,790.00
Equities	FRESENIUS SE&KGAA NPV	6,710.00
Equities	FRESH CHOICE INC COM	6,600.00
Equities	FRESH DEL MONTE PRODUCE INC COM STK	5,193.00
Equities	FRESH DEL MONTE PRODUCE INC COM STK	2,400.00
Equities	FRIEDMAN IND INC COM	2,378.00
Equities	FRIEDMAN IND INC COM	1,389.00
Equities	FRIEDMANS INC CL A CLASS'A'COM STK USD0.01	10,900.00
Equities	FRISCHS RESTAURANTS INC COM	2,954.00
Equities	FRISCHS RESTAURANTS INC COM	2,356.00
Equities	FRKLN RES INC COM	5,500.00
Equities	FRKLN RES INC COM	12,143.00
Equities	FRKLN RES INC COM	4,916.00
Equities	FRONTIER COMMUNICATIONS CORP COM	87,672.00
Equities	FRONTIER COMMUNICATIONS CORP COM	35,491.00
Equities	FRONTIER FINL CORP WASH COM NEW COM NEW	507.00
Equities	FRONTIER FINL CORP WASH COM NEW COM NEW	100.00
Equities	FRONTIER INS GROUP INC NEW COM COM	46,400.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	FRONTLINE CAP GROUP COM	30,400.00
Equities	FROZEN FOOD EXPRESS INDS INC COM	5,930.00
Equities	FROZEN FOOD EXPRESS INDS INC COM	2,200.00
Equities	FTI CONSULTING INC COM	4,699.00
Equities	FTI CONSULTING INC COM	1,953.00
Equities	FUEL SYS SOLUTIONS INC COM STK	4,566.00
Equities	FUEL SYS SOLUTIONS INC COM STK	2,100.00
Equities	FUELCELL ENERGY INC COM	5,768.00
Equities	FUELCELL ENERGY INC COM	2,100.00
Equities	FUJI HEAVY INDUSTRIES NPV	206,000.00
Equities	FUJI HEAVY INDUSTRIES NPV	66,000.00
Equities	FUJITSU Y50	801,000.00
Equities	FUJITSU Y50	257,000.00
Equities	FULL HOUSE RESORTS INC COM	162.00
Equities	FULLER H B CO COM	7,838.00
Equities	FULLER H B CO COM	3,700.00
Equities	FULTON FINL CORP PA COM	15,137.00
Equities	FULTON FINL CORP PA COM	7,000.00
Equities	FUQI INTL INC COM NEW STK	1,793.00
Equities	FUQI INTL INC COM NEW STK	1,000.00
Equities	FURIEX PHARMACEUTICALS- W/I COM STK	1,668.00
Equities	FURIEX PHARMACEUTICALS- W/I COM STK	900.00
Equities	FURMANITE CORP COM STK	13,567.00
Equities	FURMANITE CORP COM STK	6,100.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	FURNITURE BRANDS INTL INC COM NEW COM USD1 (POST REV SPLIT)	427.00
Equities	FURNITURE BRANDS INTL INC COM NEW COM USD1 (POST REV SPLIT)	185.00
Equities	FUT RUSSELL 2000 MINI SEP13	54.00
Equities	FUT RUSSELL 2000 MINI SEP13	30.00
Equities	FVNB CORP COM COM	3,600.00
Equities	FX ENERGY INC COM	5,768.00
Equities	FX ENERGY INC COM	2,100.00
Equities	G & K SVCS INC CL A CL A	2,937.00
Equities	G & K SVCS INC CL A CL A	1,300.00
Equities	GA EXPRESS INC COM	1,881.00
Equities	GAIAM INC CL A CL A ISIN US36268Q1031	1,131.00
Equities	GAIAM INC CL A CL A ISIN US36268Q1031	500.00
Equities	GAINSCO INC COM PAR \$.10 COM PAR \$.10	435.00
Equities	GAINSCO INC COM PAR \$.10 COM PAR \$.10	100.00
Equities	GALENA BIOPHARMA INC COM USD0.0001	306.00
Equities	GALENA BIOPHARMA INC COM USD0.0001	100.00
Equities	GALP ENERGIA EUR1	101,333.00
Equities	GALP ENERGIA EUR1	32,550.00
Equities	GAMCO INVS INC COM	2,406.00
Equities	GAMCO INVS INC COM	1,100.00
Equities	GAMESTOP CORP NEW CL A	93,000.00
Equities	GAMESTOP CORP NEW CL A	10,456.00
Equities	GAMESTOP CORP NEW CL A	4,231.00
Equities	GAMETECH INTL INC COM	4,118.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	GAMETECH INTL INC COM	300.00
Equities	GAMING PARTNERS INTL CORP COM	250.00
Equities	GAMING PARTNERS INTL CORP COM	100.00
Equities	GANNETT INC COM	20,112.00
Equities	GANNETT INC COM	8,142.00
Equities	GANNETT INC COM	18,925.00
Equities	GANNETT INC COM	56,175.00
Equities	GANNETT INC COM	53,440.00
Equities	GANNETT INC COM	20,730.00
Equities	GAP INC COM	96,500.00
Equities	GAP INC COM	25,478.00
Equities	GAP INC COM	10,309.00
Equities	GARGOYLES INC COM	87.00
Equities	GARGOYLES INC COM	100.00
Equities	GARMIN LTD COMMON STOCK	9,624.00
Equities	GARMIN LTD COMMON STOCK	3,896.00
Equities	GAS NAT INC COM	1,734.00
Equities	GAS NAT INC COM	1,590.00
Equities	GASCO ENERGY INC COM	16,135.00
Equities	GASCO ENERGY INC COM	900.00
Equities	GASTAR EXPLORATION LTD COMMON STOCK	3,052.00
Equities	GASTAR EXPLORATION LTD COMMON STOCK	1,000.00
Equities	GATX CORP COM	5,800.00
Equities	GATX CORP COM	2,600.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	GDF SUEZ EUR1	72,540.00
Equities	GDF SUEZ EUR1	23,430.00
Equities	GDF SUEZ EUR1	306,873.00
Equities	GDF SUEZ EUR1	97,626.00
Equities	GEEKNET INC COM NEW COM NEW	937.00
Equities	GEEKNET INC COM NEW COM NEW	200.00
Equities	GEN COMMUNICATION INC CL A	6,718.00
Equities	GEN COMMUNICATION INC CL A	3,100.00
Equities	GEN MTRS CO COM	109,400.00
Equities	GEN MTRS CO COM	67,644.00
Equities	GEN MTRS CO COM	28,059.00
Equities	GEN MTRS CO COM	60,300.00
Equities	GEN MTRS CO COM	26,600.00
Equities	GENCO SHIPPING & TRADING LTD COM STK	250.00
Equities	GENCO SHIPPING & TRADING LTD COM STK	100.00
Equities	GENCORP INC COM	4,818.00
Equities	GENCORP INC COM	1,700.00
Equities	GENERAC HLDGS INC COM STK	18,675.00
Equities	GENERAC HLDGS INC COM STK	55,375.00
Equities	GENERAL CABLE CORP DEL NEW COM	6,200.00
Equities	GENERAL CABLE CORP DEL NEW COM	2,700.00
Equities	GENERAL DATACOMM INDS INC COM NEW STK	1,255.00
Equities	GENERAL DYNAMICS CORP COM	29,172.00
Equities	GENERAL DYNAMICS CORP COM	11,810.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	GENERAL DYNAMICS CORP COM	5,525.00
Equities	GENERAL DYNAMICS CORP COM	2,150.00
Equities	GENERAL ELECTRIC CO	299,000.00
Equities	GENERAL ELECTRIC CO	908,582.00
Equities	GENERAL ELECTRIC CO	367,766.00
Equities	GENERAL GROWTH PPTYS INC NEW COM	40,000.00
Equities	GENERAL MILLS INC COM	19,900.00
Equities	GENERAL MILLS INC COM	56,646.00
Equities	GENERAL MILLS INC COM	22,930.00
Equities	GENERAL MILLS INC COM	11,530.00
Equities	GENERAL MILLS INC COM	4,465.00
Equities	GENERAL MILLS INC COM	39,100.00
Equities	GENERAL MILLS INC COM	15,000.00
Equities	GENERAL MOLY INC COM STK	4,187.00
Equities	GENERAL MOLY INC COM STK	1,500.00
Equities	GENERAL MTRS CO JR PFD CONV SER B 4.75%	17,325.00
Equities	GENERAL MTRS CO JR PFD CONV SER B 4.75%	74,925.00
Equities	GENERAL STL HLDGS INC COM	4,123.00
Equities	GENERAL STL HLDGS INC COM	1,800.00
Equities	GENESCO INC COM	2,856.00
Equities	GENESCO INC COM	1,200.00
Equities	GENESEEE & WYO INC CL A CL A	4,325.00
Equities	GENESEEE & WYO INC CL A CL A	35,284.00
Equities	GENESEEE & WYO INC CL A CL A	11,891.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	GENESEE & WYO INC CL A CL A	1,700.00
Equities	GENESIS WORLDWIDE INC COM	6,900.00
Equities	GENIE ENERGY LTD CL B CL B	3,800.00
Equities	GENIE ENERGY LTD PFD SER 2012-A	4,841.00
Equities	GENIE ENERGY LTD PFD SER 2012-A	2,200.00
Equities	GENOMIC HEALTH INC COM	4,987.00
Equities	GENOMIC HEALTH INC COM	2,300.00
Equities	GENPACT LIMITED COM STK USD0.01	13.00
Equities	GENTHERM INC COM NPV	1,831.00
Equities	GENTHERM INC COM NPV	600.00
Equities	GENTIVA HEALTH SVCS INC COM	8,201.00
Equities	GENTIVA HEALTH SVCS INC COM	4,300.00
Equities	GENUINE PARTS CO COM	13,617.00
Equities	GENUINE PARTS CO COM	5,512.00
Equities	GENUINE PARTS CO COM	4,100.00
Equities	GENUINE PARTS CO COM	1,590.00
Equities	GENVEC INC COM NEW	506.00
Equities	GENVEC INC COM NEW	200.00
Equities	GENWORTH FINL INC COM CL A COM CL A	43,328.00
Equities	GENWORTH FINL INC COM CL A COM CL A	17,541.00
Equities	GEO GROUP INC COM STK	16,063.00
Equities	GEO GROUP INC COM STK	11,039.00
Equities	GEO GROUP INC COM STK	4,274.00
Equities	GEO GROUP INC COM STK	7,372.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	GEOGLOBAL RES INC COM	1,856.00
Equities	GEOGLOBAL RES INC COM	200.00
Equities	GEOKINETICS INC COM PAR \$0.01 COM PAR \$0.01	481.00
Equities	GEOKINETICS INC COM PAR \$0.01 COM PAR \$0.01	100.00
Equities	GEOMET INC DEL COM	6,474.00
Equities	GEOMET INC DEL COM	2,200.00
Equities	GEOPETRO RES CO COM STK	1,169.00
Equities	GEOPETRO RES CO COM STK	100.00
Equities	GEOSPACE TECHNOLOGIES CORP COM	2,262.00
Equities	GEOSPACE TECHNOLOGIES CORP COM	1,074.00
Equities	GERDAU SA PRF NPV	480,600.00
Equities	GERON CORP COM	7,686.00
Equities	GERON CORP COM	2,800.00
Equities	GETTY RLTY CORP NEW COM	3,808.00
Equities	GETTY RLTY CORP NEW COM	2,700.00
Equities	GFI GROUP INC COM STK	10,526.00
Equities	GFI GROUP INC COM STK	3,800.00
Equities	GGERMAN AMERN BANCORP INC COM STK	861.00
Equities	GGERMAN AMERN BANCORP INC COM STK	200.00
Equities	GIBRALTAR INDS INC COM	3,193.00
Equities	GIBRALTAR INDS INC COM	1,100.00
Equities	GIGA TRONICS INC COM	1,162.00
Equities	GIGA TRONICS INC COM	600.00
Equities	GIGOPTIX INC COM STK	1,388.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	G-III APPAREL GROUP LTD COM	1,822.00
Equities	G-III APPAREL GROUP LTD COM	600.00
Equities	GILDAN ACTIVEWEAR COM NPV	42,600.00
Equities	GILDAN ACTIVEWEAR COM NPV	13,700.00
Equities	GILEAD SCIENCES INC	7,500.00
Equities	GILEAD SCIENCES INC	134,032.00
Equities	GILEAD SCIENCES INC	54,263.00
Equities	GLACIER BANCORP INC NEW COM	9,156.00
Equities	GLACIER BANCORP INC NEW COM	4,300.00
Equities	GLACIER WTR SVCS INC COM	306.00
Equities	GLACIER WTR SVCS INC COM	100.00
Equities	GLADSTONE CAP CORP COM	531.00
Equities	GLADSTONE CAP CORP COM	300.00
Equities	GLADSTONE COML CORP COM STK	4,012.00
Equities	GLADSTONE COML CORP COM STK	1,700.00
Equities	GLATFELTER	4,531.00
Equities	GLATFELTER	2,000.00
Equities	GLAXOSMITHKLINE ORD GBP0.25	159,481.00
Equities	GLAXOSMITHKLINE ORD GBP0.25	51,513.00
Equities	GLEACHER & CO INC COM NEW COM NEW	537.00
Equities	GLEACHER & CO INC COM NEW COM NEW	185.00
Equities	GLIMCHER RLTY TR SH BEN INT SHS OF BENEFICIAL INTEREST USD0.01	19,322.00
Equities	GLIMCHER RLTY TR SH BEN INT SHS OF BENEFICIAL INTEREST USD0.01	6,347.00
Equities	GLOBAL BIO-CHEM TE HKD0.10	35,456,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	GLOBAL BIO-CHEM TE HKD0.10	11,282,000.00
Equities	GLOBAL CASH ACCESS HLDGS INC COM	13,245.00
Equities	GLOBAL CASH ACCESS HLDGS INC COM	4,700.00
Equities	GLOBAL INDEMNITY PLC COM USD0.0001	804.00
Equities	GLOBAL INDEMNITY PLC COM USD0.0001	300.00
Equities	GLOBAL PMTS INC COM	8,900.00
Equities	GLOBAL PMTS INC COM	3,600.00
Equities	GLOBAL SHIP LEASE INC CL A COM STK	131.00
Equities	GLOBAL SOURCES LTD	2,825.00
Equities	GLOBAL SOURCES LTD	900.00
Equities	GLOBAL TECHNOLOGIES LTD CL A CL A	3,768.00
Equities	GLOBAL TECHNOLOGIES LTD CL A CL A	300.00
Equities	GLOBALSTAR INC COM	13,409.00
Equities	GLOBALSTAR INC COM	4,700.00
Equities	GLOBE SPECIALTY METALS INC COM STK	8,801.00
Equities	GLOBE SPECIALTY METALS INC COM STK	4,000.00
Equities	GLOBECOMM SYS INC COM	3,259.00
Equities	GLOBECOMM SYS INC COM	1,100.00
Equities	GLOWPOINT INC COM NEW COM NEW	1,143.00
Equities	GLOWPOINT INC COM NEW COM NEW	500.00
Equities	GMX RES INC COM NEW	165.00
Equities	GMX RES INC COM NEW	69.00
Equities	GNC HLDGS INC GNC HOLDINGS INC	13,425.00
Equities	GNC HLDGS INC GNC HOLDINGS INC	39,850.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	GOLAR LNG LIMITED	9,806.00
Equities	GOLAR LNG LIMITED	4,400.00
Equities	GOLDEN ENTERPRISES INC COM	9,055.00
Equities	GOLDEN ENTERPRISES INC COM	3,100.00
Equities	GOLDFIELD CORP COM	2,824.00
Equities	GOLDFIELD CORP COM	300.00
Equities	GOLDMAN SACHS GROUP INC COM	16,150.00
Equities	GOLDMAN SACHS GROUP INC COM	37,871.00
Equities	GOLDMAN SACHS GROUP INC COM	15,325.00
Equities	GOODMAN GROUP NPV (STAPLED UNITS)	309,375.00
Equities	GOODMAN GROUP NPV (STAPLED UNITS)	100,648.00
Equities	GOODRICH PETE CORP COM NEW COM NEW	2,006.00
Equities	GOODRICH PETE CORP COM NEW COM NEW	700.00
Equities	GOODYEAR TIRE & PFD CONV 5.875%	7,905.00
Equities	GOODYEAR TIRE & PFD CONV 5.875%	34,945.00
Equities	GOODYEAR TIRE & PFD CONV 5.875%	1,500.00
Equities	GOODYEAR TIRE & PFD CONV 5.875%	6,500.00
Equities	GOODYEAR TIRE & RUBBER CO COM	21,575.00
Equities	GOODYEAR TIRE & RUBBER CO COM	8,734.00
Equities	GOOGLE INC CL A CL A	300.00
Equities	GOOGLE INC CL A CL A	23,613.00
Equities	GOOGLE INC CL A CL A	9,561.00
Equities	GOOGLE INC CL A CL A	4,664.00
Equities	GOOGLE INC CL A CL A	1,794.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	GORMAN RUPP CO COM	4,989.00
Equities	GORMAN RUPP CO COM	1,800.00
Equities	GOURMET MASTER CO LTD COMSTK	140,000.00
Equities	GOURMET MASTER CO LTD COMSTK	45,000.00
Equities	GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT	1,100.00
Equities	GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT	1,600.00
Equities	GP STRATEGIES CORP COM STK	1,875.00
Equities	GP STRATEGIES CORP COM STK	600.00
Equities	GPO DE INVERSIONES COP187.50	16,111.00
Equities	GRAFTECH INTL LTD COM	6,095.00
Equities	GRAFTECH INTL LTD COM	2,867.00
Equities	GRAHAM CORP COM STK	3,103.00
Equities	GRAHAM CORP COM STK	1,500.00
Equities	GRAINGER W W INC COM	5,255.00
Equities	GRAINGER W W INC COM	2,127.00
Equities	GRAMERCY PROPERTY TRUST INC COM USD0.001	21,519.00
Equities	GRAMERCY PROPERTY TRUST INC COM USD0.001	9,100.00
Equities	GRAN TIERRA ENERGY INC COM	37,450.00
Equities	GRAN TIERRA ENERGY INC COM	15,623.00
Equities	GRAND CANYON ED INC COM STK	3,947.00
Equities	GRAND CANYON ED INC COM STK	172.00
Equities	GRANITE BROADCASTING CORP COM NEW STK	70.00
Equities	GRANITE CONST INC COM	3,940.00
Equities	GRANITE CONST INC COM	1,900.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	GRAPHIC PACKAGING HLDG CO COM STK	19,142.00
Equities	GRAPHIC PACKAGING HLDG CO COM STK	7,100.00
Equities	GRAY T.V INC COM CL B	4,012.00
Equities	GRAY T.V INC COM CL B	1,400.00
Equities	GRAY TELEVISION INC CL A CL A	1,456.00
Equities	GRAY TELEVISION INC CL A CL A	900.00
Equities	GREAT AMERN BANCORP INC COM	44.00
Equities	GREAT AMERN BANCORP INC COM	100.00
Equities	GREAT LAKES DREDGE & DOCK CORP NEW COM	11,704.00
Equities	GREAT LAKES DREDGE & DOCK CORP NEW COM	5,300.00
Equities	GREAT SOUTHN BANCORP INC COM	2,256.00
Equities	GREAT SOUTHN BANCORP INC COM	800.00
Equities	GREATBATCH INC COM	3,227.00
Equities	GREATBATCH INC COM	1,500.00
Equities	GREEN MTN COFFEE ROASTERS	41,500.00
Equities	GREEN PLAINS RENEWABLE ENERGY INC COM STK	2,278.00
Equities	GREEN PLAINS RENEWABLE ENERGY INC COM STK	100.00
Equities	GREENBRIER COS INC COM STK	4,824.00
Equities	GREENBRIER COS INC COM STK	2,200.00
Equities	GREENHUNTER RESOURCES INC COM STK	1,131.00
Equities	GREENHUNTER RESOURCES INC COM STK	100.00
Equities	GREENLIGHT CAPITAL RE LTD CLASS A	3,019.00
Equities	GREENLIGHT CAPITAL RE LTD CLASS A	1,400.00
Equities	GREENWAY MED TECHNOLOGIES INC COM STK	1,500.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	GRIFFIN LD & NURSERIES INC COM	744.00
Equities	GRIFFIN LD & NURSERIES INC COM	200.00
Equities	GRIFFON CORP COM	8,846.00
Equities	GRIFFON CORP COM	4,000.00
Equities	GROUP 1 AUTOMOTIVE INC COM	2,406.00
Equities	GROUP 1 AUTOMOTIVE INC COM	1,100.00
Equities	GRUBB & ELLIS CO COM PAR \$0.01	6,543.00
Equities	GRUBB & ELLIS CO COM PAR \$0.01	400.00
Equities	GRUPO TELEVISA SAB 25'A& 22'B'& 35'D'& 35'L'	260,000.00
Equities	GRUPO TELEVISA SAB 25'A& 22'B'& 35'D'& 35'L'	83,800.00
Equities	GSE SYS INC COM STK	2,746.00
Equities	GSE SYS INC COM STK	900.00
Equities	GSV INC COM NEW COM NEW	670.00
Equities	GSV INC COM NEW COM NEW	100.00
Equities	GT ADVANCED TECHNOLOGIES INC COM USD0.01	8,412.00
Equities	GT ADVANCED TECHNOLOGIES INC COM USD0.01	895.00
Equities	GTR ATLC FINL CORP COM	1,312.00
Equities	GTX INC DEL COM	12,868.00
Equities	GTX INC DEL COM	4,600.00
Equities	GTY FED BANCSHARES INC COM	1,294.00
Equities	GUANGZHOU AUTOMOBILE GROUP COMPANY LTD COMMON STOCK	3,656,000.00
Equities	GUANGZHOU AUTOMOBILE GROUP COMPANY LTD COMMON STOCK	1,164,000.00
Equities	GUARANTY BANCORP DEL COM NEW COM NEW	1,048.00
Equities	GUARANTY BANCORP DEL COM NEW COM NEW	380.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	GUIDED THERAPEUTICS INC COM	1,662.00
Equities	GUIDED THERAPEUTICS INC COM	200.00
Equities	GULF COAST ULTRA DEEP RTY TR ROYALTY TR UNIT ROYALTY TR UNIT	15,017.85
Equities	GULF COAST ULTRA DEEP RTY TR ROYALTY TR UNIT ROYALTY TR UNIT	6,900.00
Equities	GULF IS FABRICATION INC COM	2,137.00
Equities	GULF IS FABRICATION INC COM	700.00
Equities	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A	6,596.00
Equities	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A	3,000.00
Equities	GULFPORT ENERGY CORP COM NEW COM NEW	6,762.00
Equities	GULFPORT ENERGY CORP COM NEW COM NEW	3,000.00
Equities	GYRODYNE CO AMER INC REIT	1,082.00
Equities	GYRODYNE CO AMER INC REIT	700.00
Equities	H & E EQUIP SVCS INC COM	1,963.00
Equities	H & E EQUIP SVCS INC COM	700.00
Equities	HACKETT GROUP INC COM STK	8,159.00
Equities	HACKETT GROUP INC COM STK	2,200.00
Equities	HAEMONETICS CORP MASS COM	5,724.00
Equities	HAEMONETICS CORP MASS COM	2,600.00
Equities	HAIN CELESTIAL GROUP INC COM	4,333.00
Equities	HAIN CELESTIAL GROUP INC COM	2,000.00
Equities	HALCON RES CORP COM STK	7,282.00
Equities	HALCON RES CORP COM STK	1,700.00
Equities	HALLADOR ENERGY COMPANY COM STK	1,497.00
Equities	HALLIBURTON CO COM	81,898.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	HALLIBURTON CO COM	33,155.00
Equities	HALLIBURTON CO COM	28,250.00
Equities	HALLIBURTON CO COM	10,970.00
Equities	HALLMARK FINL SVCS INC COM NEW COM NEW	1,144.00
Equities	HALLMARK FINL SVCS INC COM NEW COM NEW	400.00
Equities	HALLWOOD GROUP INC COM PAR \$0.10	512.00
Equities	HALLWOOD GROUP INC COM PAR \$0.10	200.00
Equities	HALOZYME THERAPEUTICS INC COM	14,659.00
Equities	HALOZYME THERAPEUTICS INC COM	2,400.00
Equities	HAMPSHIRE GROUP LTD COM	2,275.00
Equities	HAMPSHIRE GROUP LTD COM	700.00
Equities	HANCOCK FABRICS INC COM	3,681.00
Equities	HANCOCK FABRICS INC COM	300.00
Equities	HANCOCK HLDG CO COM	7,383.00
Equities	HANCOCK HLDG CO COM	4,007.00
Equities	HANDY & HARMAN LTD COM STOCK	572.00
Equities	HANDY & HARMAN LTD COM STOCK	300.00
Equities	HANG LUNG PROPERTIES HKD1	358,000.00
Equities	HANG LUNG PROPERTIES HKD1	116,000.00
Equities	HANG SENG BANK HKD5	298,600.00
Equities	HANG SENG BANK HKD5	95,400.00
Equities	HANGER INC COM	5,030.00
Equities	HANGER INC COM	2,300.00
Equities	HANMI FINL CORP COM NEW COM NEW	488.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	HANMI FINL CORP COM NEW COM NEW	200.00
Equities	HANOVER INS GROUP INC COM	5,200.00
Equities	HANOVER INS GROUP INC COM	2,300.00
Equities	HANSEN MED INC COM STK	1,581.00
Equities	HANSEN MED INC COM STK	500.00
Equities	HARBINGER GROUP INC COM	3,473.00
Equities	HARBINGER GROUP INC COM	1,200.00
Equities	HARBOR DIVERSIFIED INC COM	994.00
Equities	HARBOR DIVERSIFIED INC COM	100.00
Equities	HARBOURTON CAP GROUP INC FORMERLY HARBO COM NEW COM NEW	233.00
Equities	HARDINGE INC COM	2,737.00
Equities	HARDINGE INC COM	900.00
Equities	HARLEY DAVIDSON COM USD0.01	19,695.00
Equities	HARLEY DAVIDSON COM USD0.01	7,972.00
Equities	HARMAN INTL INDS INC NEW COM STK USD0.01	5,971.00
Equities	HARMAN INTL INDS INC NEW COM STK USD0.01	2,418.00
Equities	HARMONIC INC COM	8,930.00
Equities	HARMONIC INC COM	3,200.00
Equities	HARRIS & HARRIS GROUP INC COM	1,831.00
Equities	HARRIS & HARRIS GROUP INC COM	600.00
Equities	HARRIS CORP COM	9,629.00
Equities	HARRIS CORP COM	3,895.00
Equities	HARRIS INTERACTIVE INC COM STCK	4,741.00
Equities	HARRIS INTERACTIVE INC COM STCK	100.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	HARRIS TEETER SUPERMARKETS INC COM	5,648.00
Equities	HARRIS TEETER SUPERMARKETS INC COM	1,961.00
Equities	HARSCO CORP COM	9,900.00
Equities	HARSCO CORP COM	4,400.00
Equities	HARTE-HANKS INC COM (NEW)	6,574.00
Equities	HARTE-HANKS INC COM (NEW)	2,300.00
Equities	HARTFORD FINL SVCS GROUP INC COM	40,059.00
Equities	HARTFORD FINL SVCS GROUP INC COM	16,234.00
Equities	HARTFORD FINL SVCS GROUP INC COM	70,200.00
Equities	HARTFORD FINL SVCS GROUP INC COM	27,000.00
Equities	HARTFORD FINL SVCS JR SUB DEB FIXED TO FLTG	3,100.00
Equities	HARTFORD FINL SVCS JR SUB DEB FIXED TO FLTG	13,800.00
Equities	HARVARD BIOSCIENCE INC COM	4,862.00
Equities	HARVARD BIOSCIENCE INC COM	1,700.00
Equities	HARVEST NAT RES INC COM	5,474.00
Equities	HARVEST NAT RES INC COM	1,900.00
Equities	HASBRO INC COM	6,000.00
Equities	HASBRO INC COM	10,118.00
Equities	HASBRO INC COM	4,097.00
Equities	HASBRO INC COM	14,050.00
Equities	HASBRO INC COM	5,450.00
Equities	HASTINGS ENTMT INC COM	1,981.00
Equities	HASTINGS ENTMT INC COM	900.00
Equities	HASTINGS MFG CO COM	162.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	HASTINGS MFG CO COM	100.00
Equities	HAUPPAUGE DIGITAL INC COM	2,500.00
Equities	HAUPPAUGE DIGITAL INC COM	1,400.00
Equities	HAVERTY FURNITURE COS INC COM STK	2,531.00
Equities	HAVERTY FURNITURE COS INC COM STK	900.00
Equities	HAWAIIAN HOLDINGS INC COM	7,249.00
Equities	HAWAIIAN HOLDINGS INC COM	2,600.00
Equities	HAWKINS INC COM	2,751.00
Equities	HAWKINS INC COM	1,200.00
Equities	HAWTHORN BANCSHARES INC COM STK	164.32
Equities	HAYDEN HALL INC COM	1.00
Equities	HAYNES INTL INC COM NEW COM NEW	2,430.00
Equities	HAYNES INTL INC COM NEW COM NEW	300.00
Equities	HCC INS HLDGS INC COM	15,025.00
Equities	HCC INS HLDGS INC COM	44,575.00
Equities	HCP INC COM REIT	39,935.00
Equities	HCP INC COM REIT	16,168.00
Equities	HEADWATERS INC COM	7,193.00
Equities	HEADWATERS INC COM	5,500.00
Equities	HEALTH CARE REIT INC COM	24,993.00
Equities	HEALTH CARE REIT INC COM	10,120.00
Equities	HEALTHCARE RLTY TR	11,471.00
Equities	HEALTHCARE RLTY TR	5,077.00
Equities	HEALTHCARE SVCS GROUP INC COM	9,815.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	HEALTHCARE SVCS GROUP INC COM	4,500.00
Equities	HEALTHSOUTH CORP COM NEW STK	12,696.00
Equities	HEALTHSOUTH CORP COM NEW STK	5,900.00
Equities	HEALTHSTREAM INC COM STK ISIN# US42222N1037	3,589.00
Equities	HEALTHSTREAM INC COM STK ISIN# US42222N1037	400.00
Equities	HEALTHWAREHOUSE.COM INC COMMON STOCK	309.00
Equities	HEALTHWAREHOUSE.COM INC COMMON STOCK	100.00
Equities	HEALTHWATCH INC COM PAR \$0.05 COM PAR \$0.05	2,100.00
Equities	HEALTHWAYS INC COM STK	5,813.00
Equities	HEALTHWAYS INC COM STK	1,100.00
Equities	HEARTLAND EXPRESS INC COM	11,771.00
Equities	HEARTLAND EXPRESS INC COM	5,300.00
Equities	HEARTLAND FINL USA INC COM STK	745.00
Equities	HEARTLAND FINL USA INC COM STK	300.00
Equities	HEARTLAND PMT SYS INC COM STK	7,049.00
Equities	HEARTLAND PMT SYS INC COM STK	3,200.00
Equities	HEARUSA INC COM	407.00
Equities	HEARUSA INC COM	100.00
Equities	HECLA MNG CO COM	31,088.00
Equities	HECLA MNG CO COM	14,200.00
Equities	HEI INC COM	1,344.00
Equities	HEI INC COM	100.00
Equities	HEICO CORP NEW COM	6,871.00
Equities	HEICO CORP NEW COM	2,976.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	HEIDELBERGCEMENT NPV	57,470.00
Equities	HEIDELBERGCEMENT NPV	18,560.00
Equities	HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023	1,581.00
Equities	HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023	500.00
Equities	HELEN TROY LTD COM STK	4,000.00
Equities	HELEN TROY LTD COM STK	1,800.00
Equities	HELICOS BIOSCIENCES CORP COM	197.00
Equities	HELICOS BIOSCIENCES CORP COM	100.00
Equities	HELIOS & MATHESON ANALYTICS INC COM NEW HELIOS AND MATHESON ANALYTICS INC \	175.00
Equities	HELIOS & MATHESON ANALYTICS INC COM NEW HELIOS AND MATHESON ANALYTICS INC \	100.00
Equities	HELIX ENERGY SOLUTIONS GROUP INC COM STK	13,567.00
Equities	HELIX ENERGY SOLUTIONS GROUP INC COM STK	6,100.00
Equities	HELM CAP GROUP INC COM	600.00
Equities	HELMERICH & PAYNE INC COM	9,351.00
Equities	HELMERICH & PAYNE INC COM	3,786.00
Equities	HEMACARE CORP COM	337.00
Equities	HEMACARE CORP COM	100.00
Equities	HEMISPHERX BIOPHARMA INC COM	5,855.00
Equities	HEMISPHERX BIOPHARMA INC COM	400.00
Equities	HENNES & MAURITZ SER'B'NPV	98,683.00
Equities	HENNES & MAURITZ SER'B'NPV	31,862.00
Equities	HERCULES OFFSHORE INC COM STK	15,030.00
Equities	HERCULES OFFSHORE INC COM STK	9,000.00
Equities	HERITAGE COMM CORP COM STK	1,813.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	HERITAGE COMM CORP COM STK	600.00
Equities	HERITAGE FINL CORP WASH COM	2,162.00
Equities	HERITAGE FINL CORP WASH COM	800.00
Equities	HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT	21,156.00
Equities	HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT	8,900.00
Equities	HERSHEY COMPANY COM STK USD1	13,172.00
Equities	HERSHEY COMPANY COM STK USD1	5,332.00
Equities	HERSHEY COMPANY COM STK USD1	25,970.00
Equities	HERSHEY COMPANY COM STK USD1	10,080.00
Equities	HESKA CORP COM RESTRICTED NEW STOCK	964.00
Equities	HESKA CORP COM RESTRICTED NEW STOCK	300.00
Equities	HESS CORP COM STK	26,244.00
Equities	HESS CORP COM STK	10,626.00
Equities	HESS CORP COM STK	9,225.00
Equities	HESS CORP COM STK	27,400.00
Equities	HEWLETT PACKARD CO COM	160,300.00
Equities	HEWLETT PACKARD CO COM	169,461.00
Equities	HEWLETT PACKARD CO COM	68,581.00
Equities	HEXCEL CORP NEW COM	10,566.00
Equities	HEXCEL CORP NEW COM	49,800.00
Equities	HEXCEL CORP NEW COM	19,260.00
Equities	HEXCEL CORP NEW COM	4,400.00
Equities	HF FINL CORP COM	1,690.00
Equities	HF FINL CORP COM	500.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	HHGREGG INC COM STK	5,475.00
Equities	HHGREGG INC COM STK	2,500.00
Equities	HIBBETT SPORTS INC COM STK	3,110.00
Equities	HIBBETT SPORTS INC COM STK	1,500.00
Equities	HICKORY TECH CORP COM	3,511.00
Equities	HICKORY TECH CORP COM	1,200.00
Equities	HIGHWOODS PPTYS INC COM	8,824.00
Equities	HIGHWOODS PPTYS INC COM	4,000.00
Equities	HILL INTL INC COM	4,481.00
Equities	HILL INTL INC COM	1,500.00
Equities	HILLENBRAND INC COM STK	4,845.00
Equities	HILLENBRAND INC COM STK	17,470.00
Equities	HILLENBRAND INC COM STK	6,780.00
Equities	HILLENBRAND INC COM STK	3,146.00
Equities	HILLTOP HLDGS INC COM STK	3,499.00
Equities	HILLTOP HLDGS INC COM STK	1,200.00
Equities	HINES HORTICULTURE INC COM STK	21,200.00
Equities	HINGHAM INSTN SVGS MASS COM	206.00
Equities	HINGHAM INSTN SVGS MASS COM	50.00
Equities	HISPANIC EXPRESS INC & BANNER CENT FIN CO	200.00
Equities	HITACHI METALS NPV	79,000.00
Equities	HITACHI METALS NPV	25,000.00
Equities	HITACHI NPV	160,000.00
Equities	HITACHI NPV	52,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	HITE JINRO KRW5000	105,030.00
Equities	HITE JINRO KRW5000	34,420.00
Equities	HI-TECH PHARMACAL INC COM	3,183.00
Equities	HI-TECH PHARMACAL INC COM	900.00
Equities	HITTITE MICROWAVE CORP COM STK	4,076.00
Equities	HITTITE MICROWAVE CORP COM STK	1,800.00
Equities	HKN INC COM PAR \$.01 COM PAR \$.01	32.00
Equities	HKN INC COM PAR \$.01 COM PAR \$.01	12.00
Equities	HLTH MGMT ASSOC INC NEW CL A COM	33,046.00
Equities	HLTH MGMT ASSOC INC NEW CL A COM	14,400.00
Equities	HMN FINL INC COM	1,237.00
Equities	HMN FINL INC COM	700.00
Equities	HMS HLDGS CORP COM	10,811.00
Equities	HMS HLDGS CORP COM	5,000.00
Equities	HNI CORP COM	6,805.00
Equities	HNI CORP COM	3,100.00
Equities	HOLLY ENERGY PARTNERS L P	17,390.00
Equities	HOLLY ENERGY PARTNERS L P	4,640.00
Equities	HOLLYSYS AUTOMATION TECHNOLOGIES COM STK	1,379.00
Equities	HOLLYWOOD MEDIA CORP COM	2,839.00
Equities	HOLLYWOOD MEDIA CORP COM	1,300.00
Equities	HOLOGIC INC COM	45,300.00
Equities	HOLOGIC INC COM	17,400.00
Equities	HOLOGRAPHIC STORAGE LTD COM	43.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	HOME BANCSHARES INC COM	7,120.00
Equities	HOME BANCSHARES INC COM	3,400.00
Equities	HOME DEPOT INC COM	128,359.00
Equities	HOME DEPOT INC COM	51,934.00
Equities	HOME DEPOT INC COM	28,220.00
Equities	HOME DEPOT INC COM	10,960.00
Equities	HOME DEPOT INC COM	1,048.00
Equities	HOME FED BANCORP INC MD COM STK	300.00
Equities	HOME FED BANCORP INC MD COM STK	2,492.00
Equities	HOME LOAN SERVICING SOLUTIONS COM STK	1,753,696.00
Equities	HOME RETAIL GROUP ORD GBP0.10	609,356.00
Equities	HOME RETAIL GROUP ORD GBP0.10	25,900.00
Equities	HOMEHAI CORP GA COM	1,748,400.00
Equities	HON HAI PRECISION TWD10	568,000.00
Equities	HON HAI PRECISION TWD10	66,900.00
Equities	HONDA MOTOR CO NPV	21,600.00
Equities	HONDA MOTOR CO NPV	69,134.00
Equities	HONEYWELL INTL INC COM STK	27,990.00
Equities	HONEYWELL INTL INC COM STK	124,000.00
Equities	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)	40,000.00
Equities	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)	900.00
Equities	HOOVER FURNITURE CORP COM	11,623.00
Equities	HOOVER FURNITURE CORP COM	700.00
Equities	HOPFED BANCORP INC COM	1,463.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	HOPFED BANCORP INC COM	612.00
Equities	HORACE MANN EDUCATORS CORP COM	7,580.00
Equities	HORACE MANN EDUCATORS CORP COM	3,400.00
Equities	HORMEL FOODS CORP COM	3,900.00
Equities	HORMEL FOODS CORP COM	11,868.00
Equities	HORMEL FOODS CORP COM	4,805.00
Equities	HORNBECK OFFSHORE SVCS INC NEW COM	4,394.00
Equities	HORNBECK OFFSHORE SVCS INC NEW COM	2,000.00
Equities	HORSEHEAD HLDG CORP COM STK	3,762.00
Equities	HORSEHEAD HLDG CORP COM STK	4,400.00
Equities	HOSPIRA INC COM	14,542.00
Equities	HOSPIRA INC COM	5,887.00
Equities	HOST HOTELS & RESORTS INC REIT	65,439.00
Equities	HOST HOTELS & RESORTS INC REIT	26,507.00
Equities	HOUSTON WIRE & CABLE CO COM STK	762.00
Equities	HOUSTON WIRE & CABLE CO COM STK	300.00
Equities	HOVNIANIAN ENTERPRISES INC CL A	6,499.00
Equities	HOVNIANIAN ENTERPRISES INC CL A	2,300.00
Equities	HSBC HLDGS ORD USD0.50(UK REG)	827,000.00
Equities	HSBC HLDGS ORD USD0.50(UK REG)	267,100.00
Equities	HSBC HLDGS ORD USD0.50(UK REG)	1,787,560.00
Equities	HSBC HLDGS ORD USD0.50(UK REG)	569,923.00
Equities	HSN INC NEW COM	9,561.00
Equities	HSN INC NEW COM	4,500.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	HSTN AMERN ENERGY CORP COM	2,112.00
Equities	HSTN AMERN ENERGY CORP COM	900.00
Equities	HUDSON CITY BANCORP INC COM STK	41,771.00
Equities	HUDSON CITY BANCORP INC COM STK	16,910.00
Equities	HUDSON GLOBAL INC COM	587.00
Equities	HUDSON GLOBAL INC COM	200.00
Equities	HUDSON PACIFIC PROPERTIES INC COM	4,246.00
Equities	HUFFY CORP COM	5,000.00
Equities	HUMANA INC COM	13,840.00
Equities	HUMANA INC COM	5,602.00
Equities	HUNT J B TRANS SVCS INC COM	48,633.00
Equities	HUNT J B TRANS SVCS INC COM	16,391.00
Equities	HUNT J B TRANS SVCS INC COM	15,800.00
Equities	HUNT J B TRANS SVCS INC COM	6,130.00
Equities	HUNTINGTON BANCSHARES INC COM	73,701.00
Equities	HUNTINGTON BANCSHARES INC COM	29,833.00
Equities	HUNTSMAN CORP COM STK	33,500.00
Equities	HUNTSMAN CORP COM STK	99,400.00
Equities	HURCO CO COM	1,406.00
Equities	HURCO CO COM	400.00
Equities	HURON CONSULTING GROUP INC COM STK	2,061.00
Equities	HURON CONSULTING GROUP INC COM STK	1,000.00
Equities	HUSKY ENERGY INC COM NPV	96,653.00
Equities	HUSKY ENERGY INC COM NPV	34,781.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	HUTCHINSON TECH INC COM	2,987.00
Equities	HUTCHINSON TECH INC COM	1,000.00
Equities	HUTCHISON WHAMPOA HKD0.25	136,000.00
Equities	HUTCHISON WHAMPOA HKD0.25	44,000.00
Equities	HUTTIG BLDG PRODS INC COM	2,543.00
Equities	HUTTIG BLDG PRODS INC COM	200.00
Equities	HYBRID ENERGY HLDGS INC COM	41.00
Equities	HYBRID ENERGY HLDGS INC COM	59.00
Equities	HYBRID ENERGY HLDGS INC COM	100.00
Equities	HYPERFEED TECHNOLOGIES INC COM NEW STK	206.00
Equities	HYPERION THERAPEUTICS INC	1,339.00
Equities	HYPERMARCAS SA COM NPV	184,700.00
Equities	HYSAN DEVELOPMENT HKD5	161,000.00
Equities	HYSAN DEVELOPMENT HKD5	52,000.00
Equities	HYSTER-YALE MATLS HANDLING INC CL A COM	1,324.00
Equities	HYSTER-YALE MATLS HANDLING INC CL A COM	274.00
Equities	I D SYS INC DEL COM	1,918.00
Equities	I D SYS INC DEL COM	700.00
Equities	IBERIABANK CORP COM	3,560.00
Equities	IBERIABANK CORP COM	1,700.00
Equities	ICAD INC COM NEW	1,207.00
Equities	ICAD INC COM NEW	420.00
Equities	ICF INTL INC COM STK	1,456.00
Equities	ICF INTL INC COM STK	500.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ICG GROUP INC COM	3,968.00
Equities	ICG GROUP INC COM	1,400.00
Equities	ICON PLC COM	19,300.00
Equities	ICON PLC COM	57,300.00
Equities	ICONIX BRAND GROUP INC COM	8,126.00
Equities	ICONIX BRAND GROUP INC COM	3,700.00
Equities	ICTC GROUP INC CL A CL A	287.00
Equities	ICU MED INC COM	1,515.00
Equities	ICU MED INC COM	500.00
Equities	IDACORP INC COM	6,674.00
Equities	IDACORP INC COM	2,500.00
Equities	IDENIX PHARMACEUTICALS INC COM	6,499.00
Equities	IDENIX PHARMACEUTICALS INC COM	2,300.00
Equities	IDENTIVE GROUP INC COM	3,368.00
Equities	IDENTIVE GROUP INC COM	1,200.00
Equities	IDERA PHARMACEUTICALS INC COM NEW STK	1,840.00
Equities	IDERA PHARMACEUTICALS INC COM NEW STK	800.00
Equities	IDEX CORP COM	47,300.00
Equities	IDEX CORP COM	15,941.00
Equities	IDNA INC COM STK	2,687.00
Equities	IDNA INC COM STK	200.00
Equities	IDT CORP CL B NEW CL B NEW	4,841.00
Equities	IDT CORP CL B NEW CL B NEW	2,200.00
Equities	IEC ELECTRS CORP NEW COM	2,900.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	IEC ELECTRS CORP NEW COM	1,000.00
Equities	IENTERTAINMENT NETWORK INC COM	831.00
Equities	IGATE CORP COM STK ISIN# US45169U1051	8,170.00
Equities	IGATE CORP COM STK ISIN# US45169U1051	3,700.00
Equities	IGI LAB INC	631.00
Equities	IGI LAB INC	200.00
Equities	IGO INC COM	245.00
Equities	IGO INC COM	83.00
Equities	IGUATEMI EMP SHOPP COM NPV	101,600.00
Equities	IHS INC COM CL A COM CL A	39,535.00
Equities	IHS INC COM CL A COM CL A	13,324.00
Equities	II-VI INC COM	8,818.00
Equities	II-VI INC COM	3,900.00
Equities	IKANOS COMMUNICATIONS COM	3,639.00
Equities	IKANOS COMMUNICATIONS COM	1,600.00
Equities	ILL TOOL WKS INC COM	36,413.00
Equities	ILL TOOL WKS INC COM	14,739.00
Equities	ILUKA RESOURCES NPV	112,883.00
Equities	ILUKA RESOURCES NPV	36,106.00
Equities	IMAGEWARE SYS INC COM	969.00
Equities	IMAGEWARE SYS INC COM	400.00
Equities	IMAGINON INC COM NEW COM NEW	667.00
Equities	IMATION CORP COM	7,830.00
Equities	IMATION CORP COM	2,900.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	IMI ORD GBP0.25	72,700.00
Equities	IMI ORD GBP0.25	23,500.00
Equities	IMMERSION CORP COM	2,006.00
Equities	IMMERSION CORP COM	700.00
Equities	IMMUNOGEN INC COM	11,823.00
Equities	IMMUNOGEN INC COM	5,400.00
Equities	IMMUNOMEDICS INC COM	8,374.00
Equities	IMMUNOMEDICS INC COM	6,600.00
Equities	IMPAC MTG HLDGS INC COM NEW COM NEW	658.00
Equities	IMPAC MTG HLDGS INC COM NEW COM NEW	300.00
Equities	IMPATH INC COM	18,800.00
Equities	IMPAX LABORATORIES INC COM	12,673.00
Equities	IMPAX LABORATORIES INC COM	5,900.00
Equities	IMPERIAL TOBACCO GBP0.10	78,069.00
Equities	IMPERIAL TOBACCO GBP0.10	25,212.00
Equities	IMPRIMIS PHARMACEUTICALS INC COM NEW COMNEW	200.00
Equities	INCOMNET INC COM NEW	300.00
Equities	INCONTACT INC COM	131.00
Equities	INCYTE CORP COM	10,854.00
Equities	INCYTE CORP COM	5,000.00
Equities	INDEPENDENCE FED SVGS BK WASHINGTON D C COM	395.00
Equities	INDEPENDENCE FED SVGS BK WASHINGTON D C COM	100.00
Equities	INDEPENDENCE HLDG CO NEW COM NEW	2,905.00
Equities	INDEPENDENCE HLDG CO NEW COM NEW	982.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	INDEPENDENT BK CORP MASS COM	4,842.00
Equities	INDEPENDENT BK CORP MASS COM	2,148.00
Equities	INDEPENDENT BK CORPORATION	207.00
Equities	INDEPENDENT BK CORPORATION	200.00
Equities	INDITEX EUR0.15	31,604.00
Equities	INDITEX EUR0.15	10,206.00
Equities	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	5,513,000.00
Equities	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	1,763,000.00
Equities	INDYMAC BANCORP INC COM	25,800.00
Equities	INFINERA CORP COM STK USD0.001	10,341.00
Equities	INFINERA CORP COM STK USD0.001	4,700.00
Equities	INFINITY ENERGY RES INC	1,437.00
Equities	INFINITY ENERGY RES INC	600.00
Equities	INFINITY PHARMACEUTICALS INC COM STK	3,878.00
Equities	INFINITY PHARMACEUTICALS INC COM STK	600.00
Equities	INFINITY PPTY & CAS CORP COM	1,938.00
Equities	INFINITY PPTY & CAS CORP COM	900.00
Equities	INFOSYS LIMITED ADR	51,000.00
Equities	INFOSYS LIMITED ADR	16,400.00
Equities	ING GROEP NV CVA EUR0.24	391,400.00
Equities	ING GROEP NV CVA EUR0.24	126,400.00
Equities	INGERSOLL-RAND PLC COM STK	24,425.00
Equities	INGERSOLL-RAND PLC COM STK	9,890.00
Equities	INGLES MKTS INC CL A	7,559.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	INGLES MKTS INC CL A	3,600.00
Equities	INGREDION INC COM	1,900.00
Equities	INGREDION INC COM	6,475.00
Equities	INGREDION INC COM	19,200.00
Equities	INLAND REAL ESTATE CORP COM NEW STK	7,599.00
Equities	INLAND REAL ESTATE CORP COM NEW STK	5,800.00
Equities	INNERWORKINGS INC COM	776.00
Equities	INNERWORKINGS INC COM	300.00
Equities	INNODATA INC COM	4,306.00
Equities	INNODATA INC COM	1,600.00
Equities	INNOPHOS HLDGS INC COM STK	2,071.00
Equities	INNOPHOS HLDGS INC COM STK	4,875.00
Equities	INNOPHOS HLDGS INC COM STK	1,900.00
Equities	INNOPHOS HLDGS INC COM STK	1,000.00
Equities	INNOSPEC INC COM STK	2,318.00
Equities	INNOSPEC INC COM STK	1,100.00
Equities	INNOTRAC CORP COM STK	3,325.00
Equities	INNOTRAC CORP COM STK	1,100.00
Equities	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054	2,878.00
Equities	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054	1,000.00
Equities	INNOVEX INC COM	7,843.00
Equities	INNOVEX INC COM	500.00
Equities	INPEX CORPORATION NPV	1,179.00
Equities	INPEX CORPORATION NPV	375.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	INPLAY TECHNOLOGIES INC COM	6,200.00
Equities	INS AUSTRALIA NPV	115,663.00
Equities	INS AUSTRALIA NPV	37,619.00
Equities	INSIGHT ENTERPRISES INC COM	4,737.00
Equities	INSIGHT ENTERPRISES INC COM	2,200.00
Equities	INSIGNIA SYS INC COM	2,156.00
Equities	INSIGNIA SYS INC COM	900.00
Equities	INSITE VISION INC COM	6,062.00
Equities	INSITE VISION INC COM	400.00
Equities	INSMED INC COM PAR \$.01	824.00
Equities	INSMED INC COM PAR \$.01	3,300.00
Equities	INSPERITY INC COM	3,831.00
Equities	INSPERITY INC COM	1,800.00
Equities	INSTEEL INDS INC COM	3,762.00
Equities	INSTEEL INDS INC COM	1,300.00
Equities	INSTITUTIONAL FINL MKTS INC COM	376.00
Equities	INSTITUTIONAL FINL MKTS INC COM	100.00
Equities	INSULET CORP COM STK	2,737.00
Equities	INSULET CORP COM STK	900.00
Equities	INSYS THERAPEUTICS INC NEW COM NEW USD0.0002145 (POST REV-SPLI	68.00
Equities	INTEGRA BK CORP COM	2,471.00
Equities	INTEGRA BK CORP COM	200.00
Equities	INTEGRA LIFESCIENCES HLDG CORP COM DESP	2,831.00
Equities	INTEGRA LIFESCIENCES HLDG CORP COM DESP	1,200.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	INTEGRAL VISION INC COM ISIN US45811H1068	3,989.00
Equities	INTEGRAL VISION INC COM ISIN US45811H1068	300.00
Equities	INTEGRATED DEVICE TECHNOLOGY INC COM	16,614.00
Equities	INTEGRATED DEVICE TECHNOLOGY INC COM	7,600.00
Equities	INTEGRATED ELECTRICAL SVCS INC COM NEW STK	298.00
Equities	INTEGRATED ELECTRICAL SVCS INC COM NEW STK	100.00
Equities	INTEGRATED SILICON SOLUTION INC COM	3,806.00
Equities	INTEGRATED SILICON SOLUTION INC COM	1,400.00
Equities	INTEGRYS ENERGY GROUP INC COM STK	6,953.00
Equities	INTEGRYS ENERGY GROUP INC COM STK	2,815.00
Equities	INTEL CORP COM	436,799.00
Equities	INTEL CORP COM	176,850.00
Equities	INTEL CORP COM	35,960.00
Equities	INTEL CORP COM	13,935.00
Equities	INTELLICHECK MOBILISA INC	1,012.00
Equities	INTELLICHECK MOBILISA INC	400.00
Equities	INTER PARFUMS INC COM	3,336.00
Equities	INTER PARFUMS INC COM	1,600.00
Equities	INTERACTIVE BROKERS GROUP INC CL COM	5,062.00
Equities	INTERACTIVE BROKERS GROUP INC CL COM	2,400.00
Equities	INTERACTIVE INTELLIGENCE GROUP INC COM COM	3,081.00
Equities	INTERACTIVE INTELLIGENCE GROUP INC COM COM	1,400.00
Equities	INTERCONTINENTALEXCHANGE INC COM	6,394.00
Equities	INTERCONTINENTALEXCHANGE INC COM	2,588.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	INTERCONTINENTALEXCHANGE INC COM	23,690.00
Equities	INTERCONTINENTALEXCHANGE INC COM	7,985.00
Equities	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM	5,530.00
Equities	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM	2,600.00
Equities	INTEREP NATL RADIO SALES INC CL A	3,193.00
Equities	INTERFACE INC COM	7,449.00
Equities	INTERFACE INC COM	3,400.00
Equities	INTERLINK ELECTRS INC COM NEW	81.00
Equities	INTERLINK ELECTRS INC COM NEW	5.00
Equities	INTERMEC INC COM	7,205.00
Equities	INTERMEC INC COM	2,600.00
Equities	INTERMET CORP COM	20,500.00
Equities	INTERMUNE INC COM	9,538.00
Equities	INTERMUNE INC COM	2,444.00
Equities	INTERNAP DELAWARE INC COM PAR \$.001 COM STK	5,474.00
Equities	INTERNAP DELAWARE INC COM PAR \$.001 COM STK	2,000.00
Equities	INTERNATIONAL BUSINESS MACHS CORP COM	91,583.00
Equities	INTERNATIONAL BUSINESS MACHS CORP COM	37,071.00
Equities	INTERNATIONAL ISOTOPES INC CDT-COM STK	731.00
Equities	INTERNATIONAL ISOTOPES INC CDT-COM STK	100.00
Equities	INTERNATIONAL LOTTERY & TOTALIZATOR SYS INC COM NEW COM NEW	381.00
Equities	INTERNATIONAL LOTTERY & TOTALIZATOR SYS INC COM NEW COM NEW	100.00
Equities	INTERNATIONAL SHIPHOLDING CORP COM NEW COM NEW	1,756.00
Equities	INTERNATIONAL SHIPHOLDING CORP COM NEW COM NEW	1,899.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	INTERNATIONAL SPEEDWAY CORP CL A	857.00
Equities	INTERNET AMER INC COM	2,381.00
Equities	INTERNET AMER INC COM	200.00
Equities	INTERNET PATENTS CORP COM USD0.001	294.00
Equities	INTERNET PATENTS CORP COM USD0.001	100.00
Equities	INTERPHASE CORP COM	1,231.00
Equities	INTERPHASE CORP COM	400.00
Equities	INTERPLAY ENTMT CORP COM	12,223.00
Equities	INTERPLAY ENTMT CORP COM	700.00
Equities	INTERPUBLIC GROUP COMPANIES INC COM	37,643.00
Equities	INTERPUBLIC GROUP COMPANIES INC COM	15,251.00
Equities	INTERSECTIONS INC COM	3,400.00
Equities	INTERSIL CORP	15,509.00
Equities	INTERSIL CORP	2,133.00
Equities	INTERVAL LEISURE GROUP INC COM STK	8,918.00
Equities	INTERVAL LEISURE GROUP INC COM STK	4,100.00
Equities	INTERVEST BANCSHARES CORP COM CL A	1,582.00
Equities	INTERVEST BANCSHARES CORP COM CL A	500.00
Equities	INTERVISUAL BOOKS INC CL A VTG	5,600.00
Equities	INTESA SANPAOLO EUR0.52	1,577,116.00
Equities	INTESA SANPAOLO EUR0.52	509,335.00
Equities	INTEST CORP COM	1,350.00
Equities	INTEST CORP COM	600.00
Equities	INTEVAC INC COM	2,125.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	INTEVAC INC COM	800.00
Equities	INTL BANCSHARES CORP COM	6,860.00
Equities	INTL BANCSHARES CORP COM	3,200.00
Equities	INTL FCSTONE INC COM	3,062.00
Equities	INTL FCSTONE INC COM	1,400.00
Equities	INTL FLAVORS & FRAGRANCES INC COM	7,161.00
Equities	INTL FLAVORS & FRAGRANCES INC COM	2,899.00
Equities	INTL GAME TECH COM	16,400.00
Equities	INTL GAME TECH COM	22,881.00
Equities	INTL GAME TECH COM	9,259.00
Equities	INTL GAME TECH COM	28,375.00
Equities	INTL GAME TECH COM	84,225.00
Equities	INTL PAPER CO COM	39,089.00
Equities	INTL PAPER CO COM	15,827.00
Equities	INTL PAPER CO COM	25,375.00
Equities	INTL PAPER CO COM	75,275.00
Equities	INTL PAPER CO COM	40,800.00
Equities	INTL PAPER CO COM	13,700.00
Equities	INTL PAPER CO COM	35,470.00
Equities	INTL PAPER CO COM	13,720.00
Equities	INTL RECTIFIER CORP COM	8,588.00
Equities	INTL RECTIFIER CORP COM	4,017.00
Equities	INTREPID POTASH INC COM	6,800.00
Equities	INTREPID POTASH INC COM	3,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	INTRICON CORP COM	2,300.00
Equities	INTRICON CORP COM	800.00
Equities	INTRUSION INC COM NEW COM NEW	1,812.00
Equities	INTRUSION INC COM NEW COM NEW	200.00
Equities	INTUIT COM	24,525.00
Equities	INTUIT COM	9,929.00
Equities	INTUIT COM	63,229.00
Equities	INTUIT COM	21,310.00
Equities	INTUITIVE SURGICAL INC COM NEW STK	3,529.00
Equities	INTUITIVE SURGICAL INC COM NEW STK	1,429.00
Equities	INUVO INC COM NEW COM NEW	765.00
Equities	INUVO INC COM NEW COM NEW	463.00
Equities	INVACARE CORP COM	8,048.00
Equities	INVACARE CORP COM	3,414.00
Equities	INVERSIONES AGUAS COM NPV	757,372.00
Equities	INVERSIONES AGUAS COM NPV	244,199.00
Equities	INVESCO LTD COM STK USD0.20	39,071.00
Equities	INVESCO LTD COM STK USD0.20	15,821.00
Equities	INVESCO LTD COM STK USD0.20	27,625.00
Equities	INVESCO LTD COM STK USD0.20	81,950.00
Equities	INVESCO MORTGAGE CAPITAL INC COM STK	17,218.00
Equities	INVESCO MORTGAGE CAPITAL INC COM STK	6,903.00
Equities	INVESTORS BANCORP INC COM STK	9,499.00
Equities	INVESTORS BANCORP INC COM STK	4,400.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	INVESTORS REAL ESTATE TR COM STK	12,471.00
Equities	INVESTORS REAL ESTATE TR COM STK	5,200.00
Equities	INVESTORS TITLE CO NC COM	894.00
Equities	INVESTORS TITLE CO NC COM	200.00
Equities	INVT TECH GROUP INC NEW COM	5,122.00
Equities	INVT TECH GROUP INC NEW COM	1,800.00
Equities	ION GEOPHYSICAL CORP COM STK	22,103.00
Equities	ION GEOPHYSICAL CORP COM STK	10,100.00
Equities	IOWORLDMEDIA INC COM	736.00
Equities	IOWORLDMEDIA INC COM	100.00
Equities	IPASS INC COM	5,505.00
Equities	IPASS INC COM	2,000.00
Equities	IPC THE HOSPITALIST CO INC STK	3,835.00
Equities	IPC THE HOSPITALIST CO INC STK	1,800.00
Equities	IRIDEX CORP COM	2,256.00
Equities	IRIDEX CORP COM	800.00
Equities	IRIDIUM COMMUNICATIONS INC COM STK	5,124.00
Equities	IRIDIUM COMMUNICATIONS INC COM STK	1,800.00
Equities	IROBOT CORP COM	175.00
Equities	IRON MTN INC COM STK	14,743.00
Equities	IRON MTN INC COM STK	5,970.00
Equities	IRON MTN INC COM STK	14,072.00
Equities	IRON MTN INC COM STK	5,448.00
Equities	ISIS PHARMACEUTICALS CALIF COM	13,260.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ISIS PHARMACEUTICALS CALIF COM	4,700.00
Equities	ISLE CAPRI CASINOS INC COM	6,872.00
Equities	ISLE CAPRI CASINOS INC COM	2,400.00
Equities	ISRAMCO INC COM NEW	44.00
Equities	ISTAR FINL INC COM	3,624.00
Equities	ISTAR FINL INC PFD SER E 7.875% PFD STK	2,500.00
Equities	ISTAR FINL INC PFD SER E 7.875% PFD STK	10,550.00
Equities	ISTAR FINL INC PFD SER F 7.8%	1,450.00
Equities	ISTAR FINL INC PFD SER F 7.8%	6,125.00
Equities	ISTAR FINL INC PFD SER G 7.65	125.00
Equities	ISTAR FINL INC PFD SER G 7.65	450.00
Equities	ITERIS INC NEW COM	2,743.00
Equities	ITERIS INC NEW COM	1,200.00
Equities	ITOCHU CORP NPV	72,600.00
Equities	ITOCHU CORP NPV	23,400.00
Equities	ITOCHU TECHNO-SOLUTIONS CORPORATION NPV	12,100.00
Equities	ITOCHU TECHNO-SOLUTIONS CORPORATION NPV	3,900.00
Equities	ITRON INC COM STK NPV	4,700.00
Equities	ITRON INC COM STK NPV	1,553.00
Equities	ITT EDL SVCS INC COM	3,100.00
Equities	ITT EDL SVCS INC COM	1,300.00
Equities	ITZYOURMALL INC COM STK	17.00
Equities	IXIA COM	18,838.00
Equities	IXIA COM	8,600.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	IXYS CORP DEL COM	5,269.00
Equities	IXYS CORP DEL COM	1,900.00
Equities	J & J SNACK FOODS CORP COM STK NPV	3,134.00
Equities	J & J SNACK FOODS CORP COM STK NPV	1,500.00
Equities	J2 GLOBAL INC COM	6,441.00
Equities	J2 GLOBAL INC COM	10,265.00
Equities	J2 GLOBAL INC COM	3,980.00
Equities	J2 GLOBAL INC COM	2,900.00
Equities	JABIL CIRCUIT INC COM	16,204.00
Equities	JABIL CIRCUIT INC COM	6,560.00
Equities	JACK IN THE BOX INC COM	9,167.00
Equities	JACK IN THE BOX INC COM	4,300.00
Equities	JACLYN INC COM NEW STK	337.00
Equities	JACLYN INC COM NEW STK	100.00
Equities	JACO ELECTRS INC COM	1,462.00
Equities	JACO ELECTRS INC COM	100.00
Equities	JACOBS ENGR GROUP INC COM	11,493.00
Equities	JACOBS ENGR GROUP INC COM	4,653.00
Equities	JAKKS PAC INC COM	7,555.00
Equities	JAKKS PAC INC COM	3,300.00
Equities	JAMES RIV COAL CO COM NEW STK	3,952.00
Equities	JAMES RIV COAL CO COM NEW STK	1,400.00
Equities	JANUS CAP GROUP INC COM	15,711.00
Equities	JANUS CAP GROUP INC COM	10,200.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	JAPAN TOBACCO INC NPV	154,900.00
Equities	JAPAN TOBACCO INC NPV	49,800.00
Equities	JARDINE MATHESON HLDGS USD0.25(SING QUOTE)	14,400.00
Equities	JARDINE MATHESON HLDGS USD0.25(SING QUOTE)	4,800.00
Equities	JAZZ PHARMACEUTICALS PLC COM USD0.0001	5,169.00
Equities	JAZZ PHARMACEUTICALS PLC COM USD0.0001	11,200.00
Equities	JAZZ PHARMACEUTICALS PLC COM USD0.0001	33,150.00
Equities	JAZZ PHARMACEUTICALS PLC COM USD0.0001	2,300.00
Equities	JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001	20,784.00
Equities	JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001	8,414.00
Equities	JER INVS TR INC COM NEW STK	686.00
Equities	JER INVS TR INC COM NEW STK	100.00
Equities	JERRYS FAMOUS DELI INC COM NEW COM NEW	1,575.00
Equities	JETBLUE AWYS CORP COM	27,805.00
Equities	JETBLUE AWYS CORP COM	12,700.00
Equities	JGC CORP NPV	28,000.00
Equities	JGC CORP NPV	9,000.00
Equities	JOES JEANS INC COM STK	1,237.00
Equities	JOES JEANS INC COM STK	100.00
Equities	JOHN BEAN TECHNOLOGIES CORP COM STK	3,990.00
Equities	JOHN BEAN TECHNOLOGIES CORP COM STK	1,400.00
Equities	JOHNSON & JOHNSON COM USD1	55,200.00
Equities	JOHNSON & JOHNSON COM USD1	246,816.00
Equities	JOHNSON & JOHNSON COM USD1	99,929.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	JOHNSON & JOHNSON COM USD1	6,115.00
Equities	JOHNSON & JOHNSON COM USD1	2,375.00
Equities	JOHNSON & JOHNSON COM USD1	24,300.00
Equities	JOHNSON & JOHNSON COM USD1	9,400.00
Equities	JOHNSON CTL INC COM	60,190.00
Equities	JOHNSON CTL INC COM	24,367.00
Equities	JOHNSON OUTDOORS INC CL A	1,800.00
Equities	JOHNSON OUTDOORS INC CL A	600.00
Equities	JOS A BK CLOTHIERS INC COM	3,816.00
Equities	JOS A BK CLOTHIERS INC COM	1,700.00
Equities	JOURNAL COMMUNICATIONS INC COM	6,868.00
Equities	JOURNAL COMMUNICATIONS INC COM	2,500.00
Equities	JOURNAL REGISTER CO COM	18,400.00
Equities	JOY GLOBAL INC COM	9,337.00
Equities	JOY GLOBAL INC COM	3,779.00
Equities	JPMORGAN CHASE & CO COM	131,800.00
Equities	JPMORGAN CHASE & CO COM	332,118.00
Equities	JPMORGAN CHASE & CO COM	134,408.00
Equities	JPMORGAN CHASE & CO COM	60,300.00
Equities	JPMORGAN CHASE & CO COM	23,950.00
Equities	JSR CORP NPV	55,300.00
Equities	JSR CORP NPV	17,800.00
Equities	JUNIPER NETWORKS INC COM	44,484.00
Equities	JUNIPER NETWORKS INC COM	18,000.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	K V PHARMACEUTICAL CO CL B CONV COM STK	709.00
Equities	K V PHARMACEUTICAL CO CL B CONV COM STK	300.00
Equities	K.V PHARMACEUTICAL CL A	7,942.00
Equities	K.V PHARMACEUTICAL CL A	2,200.00
Equities	K12 INC COM STOCK USD.0001	2,539.00
Equities	K12 INC COM STOCK USD.0001	1,200.00
Equities	KA WANG HLDG INC COM STK	2.00
Equities	KABU.COM SECURITIE NPV	54,200.00
Equities	KABU.COM SECURITIE NPV	17,500.00
Equities	KADANT INC COM	2,076.00
Equities	KADANT INC COM	700.00
Equities	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01	2,123.00
Equities	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01	1,000.00
Equities	KAKAKU.COM. INC NPV	50,800.00
Equities	KAKAKU.COM. INC NPV	16,400.00
Equities	KAMAN CORP COM	3,243.00
Equities	KAMAN CORP COM	1,500.00
Equities	KANSAI ELECTRIC POWER CO NPV	97,400.00
Equities	KANSAI ELECTRIC POWER CO NPV	31,400.00
Equities	KAO CORP NPV	163,400.00
Equities	KAO CORP NPV	52,300.00
Equities	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON ST	4,000.00
Equities	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON ST	2,600.00
Equities	KATY INDS INC COM STK	5,199.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	KATY INDS INC COM STK	300.00
Equities	KAYDON CORP COM	5,268.00
Equities	KAYDON CORP COM	2,500.00
Equities	KB FINANCIAL GROUP KRW5000	185,860.00
Equities	KB FINANCIAL GROUP KRW5000	56,800.00
Equities	KB HOME COM	8,235.00
Equities	KB HOME COM	4,100.00
Equities	KBC GROEP NV NPV	81,064.00
Equities	KBC GROEP NV NPV	26,179.00
Equities	KDDI CORP NPV	54,200.00
Equities	KDDI CORP NPV	17,400.00
Equities	KEARNY FINL CORP COM	6,799.00
Equities	KEARNY FINL CORP COM	3,100.00
Equities	KELLOGG CO COM USD0.25	22,298.00
Equities	KELLOGG CO COM USD0.25	9,030.00
Equities	KELLY SERVICES INC CL A COM	3,811.00
Equities	KELLY SERVICES INC CL A COM	1,400.00
Equities	KELT EXPLORATION L COM NPV	36,600.00
Equities	KELT EXPLORATION L COM NPV	11,900.00
Equities	KEMET CORP COM NEW	2,900.00
Equities	KEMET CORP COM NEW	1,000.00
Equities	KEMPER CORP DEL COM	5,149.00
Equities	KEMPER CORP DEL COM	2,400.00
Equities	KENNEDY-WILSON HLDGS INC COM	7,451.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	KENNEDY-WILSON HLDGS INC COM	3,400.00
Equities	KEPCO PLANT SERVICE & ENGINEERING CO LTDKRW200	34,520.00
Equities	KEPCO PLANT SERVICE & ENGINEERING CO LTDKRW200	11,130.00
Equities	KERING	14,210.00
Equities	KERING	4,590.00
Equities	KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015	5,799.00
Equities	KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015	500.00
Equities	KEWAUNEE SCIENTIFIC CORP COM	500.00
Equities	KEWAUNEE SCIENTIFIC CORP COM	200.00
Equities	KEY ENERGY SVCS INC	17,120.00
Equities	KEY ENERGY SVCS INC	7,800.00
Equities	KEY TECH INC COM	1,069.00
Equities	KEY TECH INC COM	300.00
Equities	KEY TRONIC CORP COM	6,224.00
Equities	KEY TRONIC CORP COM	3,500.00
Equities	KEYCORP NEW COM	80,885.00
Equities	KEYCORP NEW COM	32,742.00
Equities	KEYCORP NEW COM	64,525.00
Equities	KEYCORP NEW COM	191,475.00
Equities	KEYENCE CORP NPV	4,400.00
Equities	KEYENCE CORP NPV	1,400.00
Equities	KEYERA CORP COM	24,400.00
Equities	KEYERA CORP COM	8,000.00
Equities	KEYNOTE SYS INC COM ISIN US4933081006	7,594.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	KEYNOTE SYS INC COM ISIN US4933081006	3,600.00
Equities	KEYSTONE CONS INDS INC COM COM	5,800.00
Equities	KFORCE INC	6,398.00
Equities	KFORCE INC	2,900.00
Equities	KID BRANDS INC COM	2,068.00
Equities	KID BRANDS INC COM	900.00
Equities	KILROY RLTY CORP COM	26,500.00
Equities	KILROY RLTY CORP COM	78,625.00
Equities	KIMBALL INTL INC CL B	5,930.00
Equities	KIMBALL INTL INC CL B	2,200.00
Equities	KIMBERLY-CLARK CORP COM	2,400.00
Equities	KIMBERLY-CLARK CORP COM	33,795.00
Equities	KIMBERLY-CLARK CORP COM	13,678.00
Equities	KIMBERLY-CLARK CORP COM	6,535.00
Equities	KIMBERLY-CLARK CORP COM	2,535.00
Equities	KIMCO RLTY CORP COM	35,917.00
Equities	KIMCO RLTY CORP COM	14,542.00
Equities	KINDER HLDG CORP COM STK	300.00
Equities	KINDER MORGAN INC DEL COM	55,517.00
Equities	KINDER MORGAN INC DEL COM	22,475.00
Equities	KINDER MORGAN INC DEL COM	28,200.00
Equities	KINDER MORGAN INC DEL COM	9,450.00
Equities	KINDER MORGAN INC DEL COM	16,635.00
Equities	KINDER MORGAN INC DEL COM	4,705.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP	76,144.00
Equities	KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP	44,111.00
Equities	KINDRED HEALTHCARE INC COM STK	12,828.00
Equities	KINDRED HEALTHCARE INC COM STK	2,700.00
Equities	KING RD ENTMT INC COM NEW	4,000.00
Equities	KING SLIDE WORKS TWD10	45,000.00
Equities	KING SLIDE WORKS TWD10	15,000.00
Equities	KINGBOARD CHEMICAL HKD0.10	450,000.00
Equities	KINGBOARD CHEMICAL HKD0.10	145,000.00
Equities	KINGFISHER ORD GBP0.157142857	581,000.00
Equities	KINGFISHER ORD GBP0.157142857	187,600.00
Equities	KIRKLANDS INC COM	456.00
Equities	KIRKLANDS INC COM	200.00
Equities	KITE RLTY GROUP TR COM	2,900.00
Equities	KITE RLTY GROUP TR COM	1,000.00
Equities	KIWOOM SECURITIES KRW5000	29,047.00
Equities	KIWOOM SECURITIES KRW5000	9,366.00
Equities	KLABIN SA PRF NPV	177,800.00
Equities	KLA-TENCOR CORP	14,576.00
Equities	KLA-TENCOR CORP	5,900.00
Equities	KMG CHEMICALS INC COM	512.00
Equities	KMG CHEMICALS INC COM	200.00
Equities	KNIGHT TRANSN INC COM	8,835.00
Equities	KNIGHT TRANSN INC COM	4,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	KNIGHTSBRIDGE TANK LTD COM	2,006.00
Equities	KNIGHTSBRIDGE TANK LTD COM	700.00
Equities	KNOLL INC COM NEW COM	9,592.00
Equities	KNOLL INC COM NEW COM	4,500.00
Equities	KODIAK OIL & GAS CORP COM	33,192.00
Equities	KODIAK OIL & GAS CORP COM	14,700.00
Equities	KOHL'S CORP COM	17,904.00
Equities	KOHL'S CORP COM	7,241.00
Equities	KOHL'S CORP COM	13,625.00
Equities	KOHL'S CORP COM	5,280.00
Equities	KOMATSU NPV	47,200.00
Equities	KOMATSU NPV	15,200.00
Equities	KOMERCNI BANKA CZK500	8,000.00
Equities	KOMERCNI BANKA CZK500	2,600.00
Equities	KONINKLIJKE AHOLD EUR 0.3	171,273.00
Equities	KONINKLIJKE AHOLD EUR 0.3	55,311.00
Equities	KONINKLIJKE PHILIP EUR0.20	92,800.00
Equities	KONINKLIJKE PHILIP EUR0.20	30,000.00
Equities	KONINKLIJKE PHILIP EUR0.20	282,319.00
Equities	KONINKLIJKE PHILIP EUR0.20	90,453.00
Equities	KOPIN CORP COM	9,986.00
Equities	KOPIN CORP COM	3,600.00
Equities	KOPPERS HLDGS INC COM	3,863.00
Equities	KOPPERS HLDGS INC COM	1,800.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	KOREA ELEC POWER KRW5000	229,040.00
Equities	KOREA ELEC POWER KRW5000	73,030.00
Equities	KORN / FERRY INTL COM NEW	2,562.00
Equities	KORN / FERRY INTL COM NEW	900.00
Equities	KOSS CORP COM	6,537.00
Equities	KOSS CORP COM	1,800.00
Equities	KRAFT FOODS GROUP INC COM	52,236.00
Equities	KRAFT FOODS GROUP INC COM	21,148.00
Equities	KRAFT FOODS GROUP INC COM	33,593.00
Equities	KRAFT FOODS GROUP INC COM	13,046.00
Equities	KRATON PERFORMANCE POLYMERS INC COM STK	2,900.00
Equities	KRATON PERFORMANCE POLYMERS INC COM STK	1,300.00
Equities	KRATOS DEFENSE & SECURITY SOLUTIONS INC	3,022.00
Equities	KRATOS DEFENSE & SECURITY SOLUTIONS INC	1,046.00
Equities	KREISLER MFG CORP COM	237.00
Equities	KREISLER MFG CORP COM	200.00
Equities	KROGER CO COM	103,900.00
Equities	KROGER CO COM	45,698.00
Equities	KROGER CO COM	18,502.00
Equities	KROGER CO COM	24,200.00
Equities	KROGER CO COM	71,800.00
Equities	KS CY LIFE INS CO COM	1,494.00
Equities	KS CY LIFE INS CO COM	500.00
Equities	KS CY SOUTHN	9,682.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	KS CY SOUTHN	3,919.00
Equities	KUBOTA CORP NPV	37,000.00
Equities	KUBOTA CORP NPV	12,000.00
Equities	KULICKE & SOFFA INDS INC COM	5,680.00
Equities	KULICKE & SOFFA INDS INC COM	2,600.00
Equities	KVH INDS INC COM STK	2,125.00
Equities	KVH INDS INC COM STK	800.00
Equities	L BRANDS INC COM	21,105.00
Equities	L BRANDS INC COM	8,545.00
Equities	L-3 COMMUNICATIONS HLDG CORP COM	7,908.00
Equities	L-3 COMMUNICATIONS HLDG CORP COM	3,201.00
Equities	LA Z BOY INC COM	6,141.00
Equities	LA Z BOY INC COM	3,200.00
Equities	LAB CORP AMER HLDGS COM NEW	8,169.00
Equities	LAB CORP AMER HLDGS COM NEW	3,307.00
Equities	LABIXIAOXIN SNACKS GROUP LTD COM	2,123,000.00
Equities	LABIXIAOXIN SNACKS GROUP LTD COM	685,000.00
Equities	LACLEDE GROUP INC COM	2,656.00
Equities	LACLEDE GROUP INC COM	1,300.00
Equities	LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022	5,466.00
Equities	LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022	1,900.00
Equities	LAKELAND BANCORP INC COM	1,150.00
Equities	LAKELAND BANCORP INC COM	320.00
Equities	LAKELAND FINL CORP COM STK	469.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	LAKELAND FINL CORP COM STK	100.00
Equities	LAKELAND INDS INC COM	495.00
Equities	LAKELAND INDS INC COM	927.00
Equities	LAM RESH CORP COM	14,298.00
Equities	LAM RESH CORP COM	5,788.00
Equities	LAM RESH CORP COM	17,875.00
Equities	LAM RESH CORP COM	53,025.00
Equities	LANCASTER COLONY CORP COM	3,074.00
Equities	LANCASTER COLONY CORP COM	1,400.00
Equities	LANDAUER INC COM	1,556.00
Equities	LANDAUER INC COM	800.00
Equities	LANDEC CORP COM	3,598.00
Equities	LANDEC CORP COM	900.00
Equities	LANNETT INC COM	4,489.00
Equities	LANNETT INC COM	700.00
Equities	LANTRONIX INC COM NEW COM NEW	1,129.00
Equities	LANTRONIX INC COM NEW COM NEW	500.00
Equities	LAREDO PETROLEUM HOLDINGS IN	16,937.00
Equities	LAREDO PETROLEUM HOLDINGS IN	3,375.00
Equities	LARGE SCALE BIOLOGY CORP COM NEW	4,040.00
Equities	LARSEN & TOUBRO GDR-REPR 1 ORD INR2	79,500.00
Equities	LARSEN & TOUBRO GDR-REPR 1 ORD INR2	25,600.00
Equities	LASALLE HOTEL PPTYS COM SH BEN INT	12,520.00
Equities	LASALLE HOTEL PPTYS COM SH BEN INT	4,300.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	LASERSIGHT INC COM NEW	413.00
Equities	LATTICE SEMICONDUCTOR CORP COM	9,499.00
Equities	LATTICE SEMICONDUCTOR CORP COM	4,400.00
Equities	LAWSON PRODS INC COM	1,537.00
Equities	LAWSON PRODS INC COM	500.00
Equities	LAYNE CHRISTENSEN CO COM	2,343.00
Equities	LAYNE CHRISTENSEN CO COM	800.00
Equities	LAZARE KAPLAN INTERNATIONAL INC COM ST K USD1	2,818.00
Equities	LAZARE KAPLAN INTERNATIONAL INC COM ST K USD1	1,200.00
Equities	LCA-VISION INC COM PAR \$.001	2,468.00
Equities	LCA-VISION INC COM PAR \$.001	900.00
Equities	LEAP WIRELESS INTL INC COM NEW COM STK	4,240.00
Equities	LEAP WIRELESS INTL INC COM NEW COM STK	1,600.00
Equities	LEAPFROG ENTERPRISES INC CL A	4,493.00
Equities	LEAPFROG ENTERPRISES INC CL A	1,500.00
Equities	LEAR CORP COM NEW COM NEW	23,900.00
Equities	LEAR CORP COM NEW COM NEW	17,600.00
Equities	LEAR CORP COM NEW COM NEW	6,800.00
Equities	LEAR CORP COM STK PAR \$0.01	10,600.00
Equities	LEARNING TREE INTL INC COM	2,525.00
Equities	LEARNING TREE INTL INC COM	1,100.00
Equities	LECG CORP COM	559.00
Equities	LECG CORP COM	100.00
Equities	LEE ENTERPRISES INC COM	3,081.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	LEGG MASON INC COM	9,797.00
Equities	LEGG MASON INC COM	3,963.00
Equities	LEGGETT & PLATT INC COM	12,556.00
Equities	LEGGETT & PLATT INC COM	5,083.00
Equities	LEGRAND SA EUR4	46,140.00
Equities	LEGRAND SA EUR4	14,900.00
Equities	LEMAITRE VASCULAR INC COM STK	1,231.00
Equities	LEMAITRE VASCULAR INC COM STK	400.00
Equities	LEND LEASE GROUP NPV (STAPLED UNITS)	25,850.00
Equities	LEND LEASE GROUP NPV (STAPLED UNITS)	8,398.00
Equities	LENNAR CORP CL A CL A	14,538.00
Equities	LENNAR CORP CL A CL A	5,886.00
Equities	LENOVO GROUP LIMITED HKD0.025	1,420,000.00
Equities	LENOVO GROUP LIMITED HKD0.025	458,000.00
Equities	LENOX GROUP INC COM	6,400.00
Equities	LEUCADIA NATL CORP COM	25,925.00
Equities	LEUCADIA NATL CORP COM	10,497.00
Equities	LEXICON PHARMACEUTICALS INC COM STK	8,374.00
Equities	LEXICON PHARMACEUTICALS INC COM STK	3,000.00
Equities	LEXINGTON RLTY TR COM	24,632.00
Equities	LEXINGTON RLTY TR COM	13,000.00
Equities	LEXMARK INTL INC NEW CL A	8,800.00
Equities	LEXMARK INTL INC NEW CL A	9,700.00
Equities	LEXMARK INTL INC NEW CL A	3,900.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	LG CHEMICAL KRW5000	5,252.00
Equities	LG CHEMICAL KRW5000	1,693.00
Equities	LG CORP KRW5000	40,901.00
Equities	LG CORP KRW5000	13,188.00
Equities	LG ELECTRONICS INC KRW5000	33,244.00
Equities	LG ELECTRONICS INC KRW5000	10,583.00
Equities	LG HSEHLD & HLTCRE COMMON STOCK	3,091.00
Equities	LG HSEHLD & HLTCRE COMMON STOCK	997.00
Equities	LGL GROUP INC COM STK	456.00
Equities	LGL GROUP INC COM STK	200.00
Equities	LHC GROUP INC COM	4,163.00
Equities	LHC GROUP INC COM	1,500.00
Equities	LIANHUA SUPERMARKE 'H'CN1	3,937,000.00
Equities	LIANHUA SUPERMARKE 'H'CN1	1,058,000.00
Equities	LIBBEY INC COM	2,781.00
Equities	LIBBEY INC COM	900.00
Equities	LIBERTY GLOBAL PLC USD0.01 A	16,360.00
Equities	LIBERTY GLOBAL PLC USD0.01 A	6,350.00
Equities	LIBERTY HOMES INC CL A CL A	1,312.00
Equities	LIBERTY PPTY TR SH BEN INT	25,225.00
Equities	LIBERTY PPTY TR SH BEN INT	74,875.00
Equities	LICT CORP COM STK	10.00
Equities	LIFE PARTNERS HLDGS INC COM STK	1,268.00
Equities	LIFE PARTNERS HLDGS INC COM STK	500.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	LIFE TECHNOLOGIES CORP COM STK	15,140.00
Equities	LIFE TECHNOLOGIES CORP COM STK	6,129.00
Equities	LIFE TIME FITNESS INC COM	4,562.00
Equities	LIFE TIME FITNESS INC COM	2,100.00
Equities	LIFEPOINT HOSPS INC COM ISIN US53219L1098	5,525.00
Equities	LIFEPOINT HOSPS INC COM ISIN US53219L1098	2,500.00
Equities	LIFETIME BRANDS INC COM	2,093.00
Equities	LIFETIME BRANDS INC COM	700.00
Equities	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK	6,003.00
Equities	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK	2,800.00
Equities	LIGHTPATH TECHNOLOGIES INC CL A NEW COM	491.00
Equities	LIGHTPATH TECHNOLOGIES INC CL A NEW COM	300.00
Equities	LIMELIGHT NETWORKS INC COM	6,455.00
Equities	LIMELIGHT NETWORKS INC COM	2,200.00
Equities	LIN TV CORP CL A CL A	3,678.00
Equities	LIN TV CORP CL A CL A	1,278.00
Equities	LINCOLN EDL SVCS CORP COM STK	1,800.00
Equities	LINCOLN EDL SVCS CORP COM STK	600.00
Equities	LINCOLN NATL CORP COM	69,400.00
Equities	LINCOLN NATL CORP COM	23,590.00
Equities	LINCOLN NATL CORP COM	9,547.00
Equities	LINCOLN NATL CORP COM	40,375.00
Equities	LINCOLN NATL CORP COM	119,800.00
Equities	LINDSAY CORPORATION COM	1,937.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	LINDSAY CORPORATION COM	900.00
Equities	LINEAR TECH CORP DEL	20,496.00
Equities	LINEAR TECH CORP DEL	8,298.00
Equities	LINK R/EST INVEST NPV	286,000.00
Equities	LINK R/EST INVEST NPV	91,500.00
Equities	LINKEDIN CORP CL A	6,260.00
Equities	LINKEDIN CORP CL A	2,430.00
Equities	LIONBRIDGE TECHNOLOGIES INC COM	4,110.00
Equities	LIONBRIDGE TECHNOLOGIES INC COM	1,500.00
Equities	LIONS GATE ENTMT CORP COM NEW	10,900.00
Equities	LIONS GATE ENTMT CORP COM NEW	4,800.00
Equities	LIPID SCIENCES INC ARIZ COM	6,718.00
Equities	LIPID SCIENCES INC ARIZ COM	400.00
Equities	LIQUIDITY SVCS INC COM STK	4,458.00
Equities	LIQUIDITY SVCS INC COM STK	1,000.00
Equities	LIQUIDMETAL TECHNOLOGIES INC	12,223.00
Equities	LIQUIDMETAL TECHNOLOGIES INC	700.00
Equities	LITHIA MTRS INC CL A	2,050.00
Equities	LITHIA MTRS INC CL A	700.00
Equities	LITTELFUSE INC COM	2,557.00
Equities	LITTELFUSE INC COM	1,200.00
Equities	LIVE NATION ENTERTAINMENT INC	17,138.00
Equities	LIVE NATION ENTERTAINMENT INC	8,135.00
Equities	LIVEPERSON INC COM STK ISIN# US5381461012	8,793.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	LIVEPERSON INC COM STK ISIN# US5381461012	2,200.00
Equities	LIVEWIRE MOBILE INC COM NEW COM NEW	1,265.00
Equities	LIVEWIRE MOBILE INC COM NEW COM NEW	500.00
Equities	LIXIL GROUP CORPORATION	84,200.00
Equities	LIXIL GROUP CORPORATION	27,100.00
Equities	LIXIL GROUP CORPORATION	65,200.00
Equities	LIXIL GROUP CORPORATION	20,900.00
Equities	LKQ CORP COM LKQ CORP	224,870.00
Equities	LKQ CORP COM LKQ CORP	75,787.00
Equities	LLOYDS BANKING GP ORD GBP0.1	6,826,100.00
Equities	LLOYDS BANKING GP ORD GBP0.1	2,204,400.00
Equities	LMI AEROSPACE INC COM	2,168.00
Equities	LMI AEROSPACE INC COM	800.00
Equities	LO JACK CORP COM	3,368.00
Equities	LO JACK CORP COM	1,200.00
Equities	LOBLAWS COS LTD COM NPV	28,600.00
Equities	LOBLAWS COS LTD COM NPV	9,200.00
Equities	LOCKHEED MARTIN CORP COM	10,400.00
Equities	LOCKHEED MARTIN CORP COM	23,368.00
Equities	LOCKHEED MARTIN CORP COM	9,458.00
Equities	LOCKHEED MARTIN CORP COM	3,455.00
Equities	LOCKHEED MARTIN CORP COM	1,340.00
Equities	LOEWS CORP COM	27,001.00
Equities	LOEWS CORP COM	10,928.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	LOGIC DEVICES INC COM	206.00
Equities	LOGIC DEVICES INC COM	100.00
Equities	LOGMEIN INC COM	1,300.00
Equities	LOOKSMART LTD COM NEW COM STK	3,333.00
Equities	LOOKSMART LTD COM NEW COM STK	1,100.00
Equities	LORAL SPACE & COMMUNICATIONS INC COM	2,183.00
Equities	LORAL SPACE & COMMUNICATIONS INC COM	1,000.00
Equities	LORILLARD INC COM STK	33,193.00
Equities	LORILLARD INC COM STK	13,437.00
Equities	LORILLARD INC COM STK	17,975.00
Equities	LORILLARD INC COM STK	53,300.00
Equities	LOUISIANA BANCORP INC NEW COM STK	44.00
Equities	LOUISIANA-PACIFIC CORP COM	17,855.00
Equities	LOUISIANA-PACIFIC CORP COM	8,200.00
Equities	LOWES COS INC COM	94,233.00
Equities	LOWES COS INC COM	38,116.00
Equities	LPS BRASIL-CONSULT COM NPV	110,400.00
Equities	LRAD CORP COM	1,806.00
Equities	LRAD CORP COM	800.00
Equities	LSB FINL CORP COM	412.00
Equities	LSB FINL CORP COM	100.00
Equities	LSB INDS INC COM	3,030.00
Equities	LSB INDS INC COM	1,000.00
Equities	LSI CORP COM STK	48,289.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	LSI CORP COM STK	19,549.00
Equities	LSI INDS INC OHIO COM	2,839.00
Equities	LSI INDS INC OHIO COM	1,000.00
Equities	LTC PPTYS INC COM	3,374.00
Equities	LTC PPTYS INC COM	1,600.00
Equities	LTV CORP NEW COM	50,656.00
Equities	LTX-CREDENCE CORPORATION COMMON STOCK	3,196.00
Equities	LTX-CREDENCE CORPORATION COMMON STOCK	1,100.00
Equities	LUBYS INC COM	5,199.00
Equities	LUBYS INC COM	1,900.00
Equities	LUMBER LIQUIDATORS HLDGS INC COM	6,275.00
Equities	LUMBER LIQUIDATORS HLDGS INC COM	2,900.00
Equities	LUMINENT MTG CAP INC COM	17,500.00
Equities	LUMINEX CORP DEL COM	5,955.00
Equities	LUMINEX CORP DEL COM	2,700.00
Equities	LUMOS NETWORKS CORP COM	1,802.00
Equities	LUMOS NETWORKS CORP COM	1,050.00
Equities	LUNA INNOVATIONS INC COM STK	837.00
Equities	LUNA INNOVATIONS INC COM STK	300.00
Equities	LUNDIN MINING CORP COM NPV	177,600.00
Equities	LUNDIN MINING CORP COM NPV	57,300.00
Equities	LYDALL INC COM	3,193.00
Equities	LYDALL INC COM	1,100.00
Equities	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	33,376.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	13,512.00
Equities	LYRIS INC COM NEW COM NEW	2,041.00
Equities	LYRIS INC COM NEW COM NEW	113.00
Equities	M & T BK CORP COM	10,769.00
Equities	M & T BK CORP COM	4,360.00
Equities	M & T BK CORP CUM PERPETUAL PFD SER A	175.00
Equities	M & T BK CORP CUM PERPETUAL PFD SER A	650.00
Equities	M & T BK CORP CUM PERPETUAL PFD SER C	30.00
Equities	M & T BK CORP CUM PERPETUAL PFD SER C	118.00
Equities	M / I HOMES INC	2,781.00
Equities	M / I HOMES INC	900.00
Equities	M D C HLDGS INC COM	3,749.00
Equities	M D C HLDGS INC COM	2,100.00
Equities	M UFJ LEASE	307,600.00
Equities	M UFJ LEASE	99,100.00
Equities	MACATAWA BK CORP COM	6,909.00
Equities	MACATAWA BK CORP COM	1,300.00
Equities	MACDONALD DETTWILE COM NPV	9,500.00
Equities	MACDONALD DETTWILE COM NPV	3,000.00
Equities	MACERICH CO REIT	12,082.00
Equities	MACERICH CO REIT	4,892.00
Equities	MAC-GRAY CORP COM	2,781.00
Equities	MAC-GRAY CORP COM	900.00
Equities	MACQUARIE GP LTD NPV	26,165.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MACQUARIE GP LTD NPV	8,503.00
Equities	MACQUARIE INFRASTRUCTURE CO LLC MEMBERSHIP INT COM STK	1,425.00
Equities	MACQUARIE INFRASTRUCTURE CO LLC MEMBERSHIP INT COM STK	500.00
Equities	MACYS INC COM STK	19,400.00
Equities	MACYS INC COM STK	33,712.00
Equities	MACYS INC COM STK	13,637.00
Equities	MADDEN STEVEN LTD COM	5,323.00
Equities	MADDEN STEVEN LTD COM	2,500.00
Equities	MAGELLAN HLTH SVCS INC COM NEW	4,281.00
Equities	MAGELLAN HLTH SVCS INC COM NEW	2,000.00
Equities	MAGELLAN MIDSTREAM PARTNERS LP COM UNIT REPSTG LTD PARTNER INT	115,740.00
Equities	MAGELLAN MIDSTREAM PARTNERS LP COM UNIT REPSTG LTD PARTNER INT	32,740.00
Equities	MAGELLAN PETE CORP COM	3,674.00
Equities	MAGELLAN PETE CORP COM	1,300.00
Equities	MAGNA ENTMT CORP SUB VTG CL A NEW COM STK	225.00
Equities	MAGNA INTERNATIONAL INC COMMON STOCK	13,950.00
Equities	MAGNA INTERNATIONAL INC COMMON STOCK	41,425.00
Equities	MAGNA INTL INC COM NPV	22,500.00
Equities	MAGNA INTL INC COM NPV	7,200.00
Equities	MAGNETEK INC COM NEW	315.00
Equities	MAGNETEK INC COM NEW	140.00
Equities	MAGNUM HUNTER RES CORP DEL COM	1,892.00
Equities	MAGNUM HUNTER RES CORP DEL COM	700.00
Equities	MAGNUM HUNTER RES CORP WT EXP 10/14/2013	229.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MAGNUM HUNTER RES CORP WT EXP 10/14/2013	80.00
Equities	MAHINDRA &MAHINDRA GDR-REP 1 ORD INR10 REG S	102,050.00
Equities	MAHINDRA &MAHINDRA GDR-REP 1 ORD INR10 REG S	3,865.00
Equities	MAHINDRA &MAHINDRA GDR-REP 1 ORD INR10 REG S	30,023.00
Equities	MAHINDRA &MAHINDRA GDR-REP 1 ORD INR10 REG S	4,127.00
Equities	MAIDEN HOLDINGS LTD\MAIDEN HOLDINGS LTD\COM STK	13,451.00
Equities	MAIDEN HOLDINGS LTD\MAIDEN HOLDINGS LTD\COM STK	6,100.00
Equities	MAIDENFORM BRANDS INC COM	1,625.00
Equities	MAIDENFORM BRANDS INC COM	500.00
Equities	MAINSOURCE FINL GROUP INC COM	2,804.00
Equities	MAINSOURCE FINL GROUP INC COM	900.00
Equities	MAKO SURGICAL CORP STK	7,812.00
Equities	MAKO SURGICAL CORP STK	3,200.00
Equities	MANHATTAN ASSOCS INC COM	2,862.00
Equities	MANHATTAN ASSOCS INC COM	1,300.00
Equities	MANHATTAN BRDG CAP INC COM	381.00
Equities	MANHATTAN BRDG CAP INC COM	200.00
Equities	MANITOWOC INC COM	16,400.00
Equities	MANITOWOC INC COM	7,200.00
Equities	MANNATECH INC COM NEW .	285.00
Equities	MANNATECH INC COM NEW .	130.00
Equities	MANKIND CORP COM	11,549.00
Equities	MANKIND CORP COM	4,000.00
Equities	MANPOWERGROUP INC	17,400.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MANTECH INTL CORP CL A CL A	3,081.00
Equities	MANTECH INTL CORP CL A CL A	1,400.00
Equities	MANULIFE FINL CORP COM NPV	127,700.00
Equities	MANULIFE FINL CORP COM NPV	41,300.00
Equities	MANULIFE FINL CORP COM NPV	337,190.00
Equities	MANULIFE FINL CORP COM NPV	108,030.00
Equities	MARATHON OIL CORP COM	62,283.00
Equities	MARATHON OIL CORP COM	25,215.00
Equities	MARATHON OIL CORP COM	90,700.00
Equities	MARATHON OIL CORP COM	34,900.00
Equities	MARATHON PETE CORP COM	47,000.00
Equities	MARATHON PETE CORP COM	28,539.00
Equities	MARATHON PETE CORP COM	11,547.00
Equities	MARCHEX INC CL B CL B	2,726.00
Equities	MARCHEX INC CL B CL B	900.00
Equities	MARCUS CORP DEL COM	3,193.00
Equities	MARCUS CORP DEL COM	1,100.00
Equities	MARINA BIOTECH INC COM NEW COM STK	28.00
Equities	MARINA BIOTECH INC COM NEW COM STK	10.00
Equities	MARINE PRODS CORP COM	6,782.00
Equities	MARINE PRODS CORP COM	2,400.00
Equities	MARINEMAX INC COM	2,006.00
Equities	MARINEMAX INC COM	700.00
Equities	MARKETAXESS HLDGS INC COM STK	5,530.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MARKETAXESS HLDGS INC COM STK	2,600.00
Equities	MARLBOROUGH SOFTWARE DEV HLDGS INC COM	1,100.00
Equities	MARLBOROUGH SOFTWARE DEV HLDGS INC COM	400.00
Equities	MARLIN BUSINESS SVCS CORP COM	1,669.00
Equities	MARLIN BUSINESS SVCS CORP COM	500.00
Equities	MARRIOT INTL CL A COM	84,973.00
Equities	MARRIOT INTL CL A COM	30,059.00
Equities	MARRIOT INTL CL A COM	79,382.00
Equities	MARRIOTT INTL INC NEW COM STK CL A	21,050.00
Equities	MARRIOTT INTL INC NEW COM STK CL A	8,518.00
Equities	MARRIOTT VACATIONS WORLDWIDE CORP COM	3,400.00
Equities	MARRIOTT VACATIONS WORLDWIDE CORP COM	1,500.00
Equities	MARSH & MCLENNAN CO'S INC COM	48,367.00
Equities	MARSH & MCLENNAN CO'S INC COM	19,582.00
Equities	MARTEN TRANS LTD COM	3,228.00
Equities	MARTEN TRANS LTD COM	1,200.00
Equities	MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK	7,424.00
Equities	MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK	2,000.00
Equities	MARTIN INDS INC DEL COM	9,400.00
Equities	MASCO CORP COM	31,358.00
Equities	MASCO CORP COM	12,694.00
Equities	MASCO CORP COM	47,690.00
Equities	MASCO CORP COM	16,060.00
Equities	MASIMO CORP COM STK	7,130.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MASIMO CORP COM STK	3,300.00
Equities	MASTEC INC COM	8,347.00
Equities	MASTEC INC COM	3,800.00
Equities	MASTECH HLDGS INC COM STK	468.00
Equities	MASTECH HLDGS INC COM STK	300.00
Equities	MASTERCARD INC CL A	9,187.00
Equities	MASTERCARD INC CL A	3,719.00
Equities	MATERIAL SCIENCES CORP COM	2,168.00
Equities	MATERIAL SCIENCES CORP COM	800.00
Equities	MATERION CORP COM	4,789.00
Equities	MATERION CORP COM	2,100.00
Equities	MATRIX SVC CO COM	3,368.00
Equities	MATRIX SVC CO COM	1,200.00
Equities	MATSON INC COM	3,757.00
Equities	MATSON INC COM	1,700.00
Equities	MATSUMOTOKIYOSHI H NPV	103,500.00
Equities	MATSUMOTOKIYOSHI H NPV	33,200.00
Equities	MATTEL INC COM	30,350.00
Equities	MATTEL INC COM	12,287.00
Equities	MATTERSIGHT CORP COM	1,255.00
Equities	MATTERSIGHT CORP COM	400.00
Equities	MATTHEWS INTL CORP CL A	4,042.00
Equities	MATTHEWS INTL CORP CL A	1,900.00
Equities	MATTSON TECH INC COM	5,051.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MATTSON TECH INC COM	1,800.00
Equities	MAUI LD & PINEAPPLE INC COM	381.00
Equities	MAUI LD & PINEAPPLE INC COM	100.00
Equities	MAXCO INC COM	3,100.00
Equities	MAXCO INC COM	200.00
Equities	MAXIMUS INC COM	4,432.00
Equities	MAXIMUS INC COM	2,004.00
Equities	MAXUS TECH CORP COM	94.00
Equities	MAXWELL TECHNOLOGIES INC COM	1,450.00
Equities	MAXWELL TECHNOLOGIES INC COM	500.00
Equities	MAXYGEN INC COM STK ISIN# US5777761074	5,487.00
Equities	MAXYGEN INC COM STK ISIN# US5777761074	2,000.00
Equities	MAYFLOWER BANCORP INC COM STK	1,087.00
Equities	MAYFLOWER BANCORP INC COM STK	600.00
Equities	MAYS J W INC COM	131.00
Equities	MAZDA MOTOR CORP NPV	405,000.00
Equities	MAZDA MOTOR CORP NPV	130,000.00
Equities	MB FINL INC NEW COM	7,481.00
Equities	MB FINL INC NEW COM	3,400.00
Equities	MBIA INC COM	10,608.00
Equities	MBIA INC COM	7,400.00
Equities	MBT FINL CORP COM	2,126.00
Equities	MBT FINL CORP COM	800.00
Equities	MC CORMICK & CO INC COM NON-VTG	11,590.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	MC CORMICK & CO INC COM NON-VTG	4,692.00
Equities	MC CORMICK & CO INC COM NON-VTG	30,121.00
Equities	MC CORMICK & CO INC COM NON-VTG	10,152.00
Equities	MC DONALDS CORP COM	88,094.00
Equities	MC DONALDS CORP COM	35,663.00
Equities	MC DONALDS CORP COM	21,100.00
Equities	MC DONALDS CORP COM	7,400.00
Equities	MCCLATCHY CO CL A CL A	7,480.00
Equities	MCCLATCHY CO CL A CL A	2,700.00
Equities	MCEWEN MNG INC COM	275.00
Equities	MCEWEN MNG INC COM	110.00
Equities	MCG CAPITAL CORP COM	4,018.00
Equities	MCG CAPITAL CORP COM	1,400.00
Equities	MCGRATH RENTCORP COM	3,462.00
Equities	MCGRATH RENTCORP COM	1,600.00
Equities	MCGRAW HILL FINANCIAL INC	4,200.00
Equities	MCGRAW HILL FINANCIAL INC	24,085.00
Equities	MCGRAW HILL FINANCIAL INC	9,745.00
Equities	MCKESSON CORP	19,912.00
Equities	MCKESSON CORP	8,056.00
Equities	MCRAE INDS INC CL A CL A	1,531.00
Equities	MEAD JOHNSON NUTRITION COM USD0.01	17,791.00
Equities	MEAD JOHNSON NUTRITION COM USD0.01	7,202.00
Equities	MEADE INSTRUMENTS CORP COM NEW COM NEW	119.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MEADE INSTRUMENTS CORP COM NEW COM NEW	100.00
Equities	MEADOWBROOK INS GROUP INC COM	16,765.00
Equities	MEADOWBROOK INS GROUP INC COM	7,700.00
Equities	MEADWESTVACO CORP COM	15,549.00
Equities	MEADWESTVACO CORP COM	6,296.00
Equities	MEASUREMENT SPECIALTIES INC COM	2,068.00
Equities	MEASUREMENT SPECIALTIES INC COM	1,000.00
Equities	MECHANICAL TECHNOLOGY INC COM NEW STK	731.00
Equities	MECHANICAL TECHNOLOGY INC COM NEW STK	100.00
Equities	MED ACTION INDS INC COM	3,565.00
Equities	MED ACTION INDS INC COM	1,200.00
Equities	MEDALLION FINL CORP COM	3,368.00
Equities	MEDALLION FINL CORP COM	1,200.00
Equities	MEDASSETS INC COM STK	5,487.00
Equities	MEDASSETS INC COM STK	1,900.00
Equities	MEDCATH CORP COM STK	1,894.00
Equities	MEDCATH CORP COM STK	700.00
Equities	MEDIA GEN INC CL A	2,650.00
Equities	MEDIA GEN INC CL A	1,000.00
Equities	MEDIABISTRO INC COM	799.00
Equities	MEDIABISTRO INC COM	271.00
Equities	MEDICAL PPTYS TR INC COM REIT	18,468.00
Equities	MEDICAL PPTYS TR INC COM REIT	9,700.00
Equities	MEDICAL STAFFING NETWORK HLDGS INC COM	6,387.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value	
Equities	MEDICINES COMPANY COM	6,849.00	
Equities	MEDICINES COMPANY COM	3,100.00	
Equities	MEDIDATA SOLUTIONS INC COM	2,695.00	
Equities	MEDIDATA SOLUTIONS INC COM	1,300.00	
Equities	MEDIS TECHNOLOGIES LTD COM	7,276.00	
Equities	MEDIS TECHNOLOGIES LTD COM	500.00	
Equities	MEDIVATION INC COM STK	31,390.00	
Equities	MEDIVATION INC COM STK	12,190.00	
Equities	MEDTRONIC INC COM	88,868.00	
Equities	MEDTRONIC INC COM	35,975.00	
Equities	MEDTRONIC INC COM	10,530.00	
Equities	MEDTRONIC INC COM	4,110.00	
Equities	MEETME INC COM	87.00	
Equities	MEGA BRANDS INC COM NPV	8,300.00	
Equities	MEGA BRANDS INC COM NPV	2,700.00	
Equities	MEI PHARMA INC COM NEW COM NEW	78.00	
Equities	MEI PHARMA INC COM NEW COM NEW	33.00	
Equities	MELA SCIENCES INC COM	1,756.00	
Equities	MELA SCIENCES INC COM	600.00	
Equities	MELCO INTL DEV HKD0.50	530,000.00	
Equities	MELCO INTL DEV HKD0.50	173,000.00	
Equities	MEMORIAL PRODTN PARTNERS LP	COM UNIT REPSTG LTD PARTNER INTS	7,350.00
Equities	MEMORIAL PRODTN PARTNERS LP	COM UNIT REPSTG LTD PARTNER INTS	2,260.00
Equities	MEN S WEARHOUSE INC COMMOM	6,599.00	

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MEN S WEARHOUSE INC COMMOM	2,900.00
Equities	MENTOR GRAPHICS CORP COM	10,138.00
Equities	MENTOR GRAPHICS CORP COM	5,400.00
Equities	MERCANTILE BK CORP COM	859.00
Equities	MERCANTILE BK CORP COM	200.00
Equities	MERCHANTS BANCSHARES INC COM	1,297.00
Equities	MERCHANTS BANCSHARES INC COM	400.00
Equities	MERCK & CO INC NEW COM	31,400.00
Equities	MERCK & CO INC NEW COM	265,332.00
Equities	MERCK & CO INC NEW COM	107,411.00
Equities	MERCK & CO INC NEW COM	37,100.00
Equities	MERCK & CO INC NEW COM	14,410.00
Equities	MERCURY SYSTEMS INC	2,900.00
Equities	MERCURY SYSTEMS INC	1,000.00
Equities	MEREDITH CORP COM	4,291.00
Equities	MEREDITH CORP COM	1,500.00
Equities	MERGE HEALTHCARE INC COM STK	1,162.00
Equities	MERGE HEALTHCARE INC COM STK	500.00
Equities	MERIDIAN BIOSCIENCE INC COM	6,032.00
Equities	MERIDIAN BIOSCIENCE INC COM	2,800.00
Equities	MERIDIAN INTST BANCORP INC COM STK	131.00
Equities	MERISEL INC COM	2,937.00
Equities	MERISEL INC COM	1,300.00
Equities	MERIT MED SYS INC COM	4,550.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MERIT MED SYS INC COM	1,600.00
Equities	MERITAGE HOMES CORP COM	1,275.00
Equities	MERITAGE HOMES CORP COM	400.00
Equities	MERITOR INC COM	6,149.00
Equities	MERITOR INC COM	2,200.00
Equities	MESA AIR GROUP INC COM	29,700.00
Equities	MESA LABS INC COM	131.00
Equities	MESTEK INC COM NEW STK	2,231.00
Equities	META FINL GROUP INC COM	3,524.00
Equities	META FINL GROUP INC COM	900.00
Equities	METABOLIX INC COM STK	1,338.00
Equities	METABOLIX INC COM STK	600.00
Equities	METALICO INC COM	3,837.00
Equities	METALICO INC COM	1,400.00
Equities	METAWAVE COMMUNICATIONS CORP OC-COM	17,800.00
Equities	METHANEX CORP COM NPV	16,600.00
Equities	METHANEX CORP COM NPV	5,300.00
Equities	METHODE ELECTRS INC COM	5,155.00
Equities	METHODE ELECTRS INC COM	1,800.00
Equities	METLIFE INC COM	96,218.00
Equities	METLIFE INC COM	38,953.00
Equities	MET-PRO CORP COM	2,860.00
Equities	MET-PRO CORP COM	900.00
Equities	METRO BANCORP INC PA COM STK	2,737.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	METRO BANCORP INC PA COM STK	900.00
Equities	METRO ONE TELECOMMUNICATIONS INC COM NEWSTK	4,277.00
Equities	METRO ONE TELECOMMUNICATIONS INC COM NEWSTK	300.00
Equities	METROCORP BANCSHARES INC COM	2,540.00
Equities	METROCORP BANCSHARES INC COM	900.00
Equities	MEXCO ENERGY CORP COM	119.00
Equities	MEXCO ENERGY CORP COM	100.00
Equities	MEXICAN RESTAURANTS INC COM	1,212.00
Equities	MEXICAN RESTAURANTS INC COM	100.00
Equities	MFB NT COLLECTIVE DIVERSIFIED FRONTIER MARKETS FUND	0.01
Equities	MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND - NON LENDING	1,705,637.32
Equities	MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL CAP INDEX FUND-LENDING	11,294,138.76
Equities	MFC WISDOMTREE TR INDIA EARNINGS FD	99,300.00
Equities	MFC WISDOMTREE TR INDIA EARNINGS FD	32,000.00
Equities	MFO LOOMIS SAYLES LOOMIS SAYLES FULL DISCRETION INSTL SECURITIZED FD	334,295.49
Equities	MFO LOOMIS SAYLES LOOMIS SAYLES FULL DISCRETION INSTL SECURITIZED FD	1,488,918.88
Equities	MFRI INC COM STK	2,868.00
Equities	MFRI INC COM STK	800.00
Equities	MGE ENERGY INC COM	2,550.00
Equities	MGE ENERGY INC COM	1,200.00
Equities	MGIC INVT CORP WIS COM	12,517.00
Equities	MGIC INVT CORP WIS COM	4,500.00
Equities	MGMT NETWORK GROUP INC COM NEW	1,131.00
Equities	MGMT NETWORK GROUP INC COM NEW	600.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MGP INGREDIENTS INC NEW COM	3,162.00
Equities	MGP INGREDIENTS INC NEW COM	1,100.00
Equities	MICREL INC COM	7,547.00
Equities	MICREL INC COM	3,600.00
Equities	MICRO COMPONENT TECH INC COM	10,388.00
Equities	MICROCHIP TECHNOLOGY INC COM	17,323.00
Equities	MICROCHIP TECHNOLOGY INC COM	7,014.00
Equities	MICROFINANCIAL INC COM STK	3,150.00
Equities	MICROFINANCIAL INC COM STK	1,100.00
Equities	MICROLOG CORP COM	831.00
Equities	MICRON TECH INC COM	90,515.00
Equities	MICRON TECH INC COM	36,650.00
Equities	MICRON TECH INC COM	68,350.00
Equities	MICRON TECH INC COM	202,825.00
Equities	MICROS SYS INC COM	62,835.00
Equities	MICROS SYS INC COM	21,177.00
Equities	MICROSEMI CORP COM	11,670.00
Equities	MICROSEMI CORP COM	3,900.00
Equities	MICROSOFT CORP COM	18,900.00
Equities	MICROSOFT CORP COM	660,427.00
Equities	MICROSOFT CORP COM	267,338.00
Equities	MICROSOFT CORP COM	15,360.00
Equities	MICROSOFT CORP COM	5,945.00
Equities	MICROSOFT CORP COM	76,300.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MICROSOFT CORP COM	29,400.00
Equities	MICROSTRATEGY INC CL A NEW	1,145.00
Equities	MICROSTRATEGY INC CL A NEW	577.00
Equities	MICROVISION INC	163.00
Equities	MICROVISION INC	88.00
Equities	MICROWAVE FILTER INC COM	1,344.00
Equities	MICROWAVE FILTER INC COM	600.00
Equities	MIDDLEBY CORP COM	3,888.00
Equities	MIDDLEBY CORP COM	1,800.00
Equities	MIDDLESEX WTR CO COM	5,012.00
Equities	MIDDLESEX WTR CO COM	2,600.00
Equities	MIDSOUTH BANCORP INC COM	521.00
Equities	MIDSOUTH BANCORP INC COM	200.00
Equities	MIGHTY RIVER POWER NPV	270,321.00
Equities	MIGHTY RIVER POWER NPV	86,509.00
Equities	MILLER HERMAN INC COM	4,168.00
Equities	MILLER HERMAN INC COM	2,000.00
Equities	MILLER INDS INC TENN COM NEW	2,111.00
Equities	MILLER INDS INC TENN COM NEW	700.00
Equities	MILLICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT	42,000.00
Equities	MILLICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT	13,600.00
Equities	MINDSPEED TECHNOLOGIES INC COM NEW STK	1,945.00
Equities	MINDSPEED TECHNOLOGIES INC COM NEW STK	700.00
Equities	MINE SAFETY APPLIANCES CO COM	5,169.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	MINE SAFETY APPLIANCES CO COM	2,400.00
Equities	MINERALS TECHNOLOGIES INC COM	5,212.00
Equities	MINERALS TECHNOLOGIES INC COM	2,400.00
Equities	MIRAE ASSET SECURI KRW5000	65,280.00
Equities	MIRAE ASSET SECURI KRW5000	20,910.00
Equities	MIRVAC GROUP STAPLED SECURITIES	880,372.00
Equities	MIRVAC GROUP STAPLED SECURITIES	286,019.00
Equities	MISONIX INC COM	1,237.00
Equities	MISONIX INC COM	700.00
Equities	MISUMI GROUP INC NPV	51,100.00
Equities	MISUMI GROUP INC NPV	16,500.00
Equities	MITCHAM INDS INC COM	1,875.00
Equities	MITCHAM INDS INC COM	600.00
Equities	MITEK SYS INC COM NEW COM NEW	1,537.00
Equities	MITEK SYS INC COM NEW COM NEW	500.00
Equities	MITSUBISHI ELEC CP NPV	112,000.00
Equities	MITSUBISHI ELEC CP NPV	36,000.00
Equities	MITSUBISHI GAS CHM NPV	138,000.00
Equities	MITSUBISHI GAS CHM NPV	44,000.00
Equities	MITSUBISHI HVY IND NPV	271,000.00
Equities	MITSUBISHI HVY IND NPV	87,000.00
Equities	MITSUBISHI TANABE PHARMA CORP	82,100.00
Equities	MITSUBISHI TANABE PHARMA CORP	26,400.00
Equities	MITSUBISHI UFJ FIN NPV	645,200.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	MITSUBISHI UFJ FIN NPV	207,800.00
Equities	MITSUBISHI UFJ FIN NPV	2,094,900.00
Equities	MITSUBISHI UFJ FIN NPV	671,200.00
Equities	MITSUI FUDOSAN CO LTD NPV	69,000.00
Equities	MITSUI FUDOSAN CO LTD NPV	22,000.00
Equities	MKS INSTRS INC COM	5,934.00
Equities	MKS INSTRS INC COM	2,700.00
Equities	MKTG INC COM	869.00
Equities	MKTG INC COM	100.00
Equities	MLP AMERIGAS PARTNERS L P UNIT LTD PARTNERSHIP INT	8,515.00
Equities	MLP AMERIGAS PARTNERS L P UNIT LTD PARTNERSHIP INT	3,305.00
Equities	MLP BREITBURN ENERGY PARTNERS L P COM UNIT LTD PARTNERSHIP INT	18,360.00
Equities	MLP BREITBURN ENERGY PARTNERS L P COM UNIT LTD PARTNERSHIP INT	7,125.00
Equities	MLP BUCKEYE PARTNERS L P UNIT LTD PARTNERSHIP INTS	49,847.00
Equities	MLP BUCKEYE PARTNERS L P UNIT LTD PARTNERSHIP INTS	14,100.00
Equities	MLP ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP	82,630.00
Equities	MLP ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP	23,370.00
Equities	MLP ENTERPRISE PRODS PARTNERS L P COM UNIT	104,225.00
Equities	MLP ENTERPRISE PRODS PARTNERS L P COM UNIT	29,435.00
Equities	MLP GENESIS ENERGY L P UNIT LTD PARTNERSHIP INT	15,330.00
Equities	MLP GENESIS ENERGY L P UNIT LTD PARTNERSHIP INT	4,335.00
Equities	MLP KINDER MORGAN ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT	38,265.00
Equities	MLP KINDER MORGAN ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT	10,820.00
Equities	MLP MARKWEST ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT	34,480.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MLP MARKWEST ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT	9,965.00
Equities	MLP MPLX LP COM UNIT REPSTG LTD PARTNER INT .	40,717.00
Equities	MLP MPLX LP COM UNIT REPSTG LTD PARTNER INT .	10,414.00
Equities	MLP SUNOCO LOGISTICS PARTNERS L P COM UNITS	77,640.00
Equities	MLP SUNOCO LOGISTICS PARTNERS L P COM UNITS	21,955.00
Equities	MLP TESORO LOGISTICS LP COM UNIT LTD PARTNERSHIP INT	31,200.00
Equities	MLP TESORO LOGISTICS LP COM UNIT LTD PARTNERSHIP INT	8,825.00
Equities	MLP TRANSMONTAIGNE PARTNERS L P COM UNITREPTG LTD PARTNERSHIP INT	4,315.00
Equities	MLP TRANSMONTAIGNE PARTNERS L P COM UNITREPTG LTD PARTNERSHIP INT	1,675.00
Equities	MLP WESTERN GAS EQUITY PARTNERS LP COM UNIT LTD PARTNERSHIP INT	21,547.00
Equities	MLP WESTERN GAS EQUITY PARTNERS LP COM UNIT LTD PARTNERSHIP INT	6,090.00
Equities	MLP WESTN GAS PARTNERS LP COM UNIT REPSTG LTD PARTNER INT	48,875.00
Equities	MLP WESTN GAS PARTNERS LP COM UNIT REPSTG LTD PARTNER INT	13,795.00
Equities	MLP WILLIAMS PARTNERS L P COM UNIT LTD PARTNERSHIP INT	11,050.00
Equities	MLP WILLIAMS PARTNERS L P COM UNIT LTD PARTNERSHIP INT	4,275.00
Equities	MOBILE MINI INC COM	3,593.00
Equities	MOBILE MINI INC COM	1,700.00
Equities	MOCON INC COM	1,756.00
Equities	MOCON INC COM	600.00
Equities	MODINE MFG CO COM STK	2,300.00
Equities	MODINE MFG CO COM STK	800.00
Equities	MOD-PAC CORP COM	706.00
Equities	MOD-PAC CORP COM	400.00
Equities	MODUSLINK GLOBAL SOLUTIONS INC COM	16,814.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	MODUSLINK GLOBAL SOLUTIONS INC COM	7,700.00
Equities	MOHAWK INDS INC COM	6,950.00
Equities	MOHAWK INDS INC COM	20,650.00
Equities	MOHAWK INDS INC COM	19,100.00
Equities	MOHAWK INDS INC COM	7,400.00
Equities	MOLECULAR INSIGHT PHARMACEUTICALS INC COM	3,910.00
Equities	MOLEX INC COM	12,179.00
Equities	MOLEX INC COM	4,930.00
Equities	MOLINA HEALTHCARE INC COM	3,839.00
Equities	MOLINA HEALTHCARE INC COM	1,700.00
Equities	MOLSON COORS BREWING CO CL B CL B	13,799.00
Equities	MOLSON COORS BREWING CO CL B CL B	5,587.00
Equities	MOLSON COORS BREWING CO CL B CL B	8,460.00
Equities	MOLSON COORS BREWING CO CL B CL B	3,285.00
Equities	MOMENTA PHARMACEUTICALS INC COM STK	6,674.00
Equities	MOMENTA PHARMACEUTICALS INC COM STK	3,100.00
Equities	MONADELPHOUS GROUP NPV	21,553.00
Equities	MONADELPHOUS GROUP NPV	7,012.00
Equities	MONARCH CASINO & RESORT INC COM	2,343.00
Equities	MONARCH CASINO & RESORT INC COM	800.00
Equities	MONARCH SVCS INC COM	350.00
Equities	MONDELEZ INTL INC COM	156,799.00
Equities	MONDELEZ INTL INC COM	63,482.00
Equities	MONDELEZ INTL INC COM	75,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MONDELEZ INTL INC COM	29,110.00
Equities	MONEYGRAM INTL INC COM NEW COM NEW	255.00
Equities	MONEYGRAM INTL INC COM NEW COM NEW	112.00
Equities	MONMOUTH REAL ESTATE CORP MD	8,361.00
Equities	MONMOUTH REAL ESTATE CORP MD	600.00
Equities	MONOLITHIC PWR SYS INC COM	3,768.00
Equities	MONOLITHIC PWR SYS INC COM	1,300.00
Equities	MONOTYPE IMAGING HLDGS INC COM STK	3,742.00
Equities	MONOTYPE IMAGING HLDGS INC COM STK	1,300.00
Equities	MONRO MUFFLER BRAKE INC COM	3,761.00
Equities	MONRO MUFFLER BRAKE INC COM	1,700.00
Equities	MONSANTO CO NEW COM	1,400.00
Equities	MONSANTO CO NEW COM	46,908.00
Equities	MONSANTO CO NEW COM	18,988.00
Equities	MONSANTO CO NEW COM	21,790.00
Equities	MONSANTO CO NEW COM	8,470.00
Equities	MONSTER BEVERAGE CORP COM	12,687.00
Equities	MONSTER BEVERAGE CORP COM	5,137.00
Equities	MONSTER WORLDWIDE INC COM	11,201.00
Equities	MONSTER WORLDWIDE INC COM	1,877.00
Equities	MONTPELIER RE HOLDINGS LTD COM	8,755.00
Equities	MONTPELIER RE HOLDINGS LTD COM	4,000.00
Equities	MOODYS CORP COM	3,000.00
Equities	MOODYS CORP COM	17,040.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MOODYS CORP COM	6,898.00
Equities	MOOG INC CL A	6,031.00
Equities	MOOG INC CL A	2,000.00
Equities	MOORE HANDLEY INC COM	612.00
Equities	MORGAN GROUP HLDG CO COM	481.00
Equities	MORGAN GROUP INC WT EXP 12-11-2006	300.00
Equities	MORGAN STANLEY COM STK USD0.01	157,300.00
Equities	MORGAN STANLEY COM STK USD0.01	120,564.00
Equities	MORGAN STANLEY COM STK USD0.01	48,807.00
Equities	MORGANS FOODS INC COM NEW COM NEW	194.00
Equities	MORGANS FOODS INC COM NEW COM NEW	100.00
Equities	MORGANS HOTEL GROUP CO COM STK	1,625.00
Equities	MORGANS HOTEL GROUP CO COM STK	500.00
Equities	MOSAIC CO/THE	24,317.00
Equities	MOSAIC CO/THE	9,844.00
Equities	MOSYS INC COM STK	5,871.00
Equities	MOSYS INC COM STK	2,100.00
Equities	MOTOROLA SOLUTIONS INC	23,870.00
Equities	MOTOROLA SOLUTIONS INC	9,660.00
Equities	MOVADO GROUP INC COM	3,831.00
Equities	MOVADO GROUP INC COM	1,800.00
Equities	MOVE INC COM NEW COM NEW	12,783.00
Equities	MOVE INC COM NEW COM NEW	5,900.00
Equities	MOVE INC FRAC SHS	75,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MOVIE GALLERY INC COM	15,125.00
Equities	MPG OFFICE TRUST INC COM	34,924.00
Equities	MPG OFFICE TRUST INC COM	20,600.00
Equities	MRV COMMUNICATIONS INC COM NEW COM NEW	1,008.00
Equities	MRV COMMUNICATIONS INC COM NEW COM NEW	350.00
Equities	MS CHEM CORP COM NEW	25,140.00
Equities	MTR GAMING GROUP INC COM	3,631.00
Equities	MTR GAMING GROUP INC COM	1,300.00
Equities	MTS SYS CORP COM	2,993.00
Equities	MTS SYS CORP COM	1,400.00
Equities	MUELLER INDS INC COM	5,129.00
Equities	MUELLER INDS INC COM	2,400.00
Equities	MUELLER PAUL CO COM	119.00
Equities	MUELLER PAUL CO COM	100.00
Equities	MUELLER WTR PRODS INC COM SER A STK	14,392.00
Equities	MUELLER WTR PRODS INC COM SER A STK	5,200.00
Equities	MUENCHENER RUECKVE NPV(REGD)	20,850.00
Equities	MUENCHENER RUECKVE NPV(REGD)	6,640.00
Equities	MULTI-COLOR CORP COM	1,187.00
Equities	MULTI-COLOR CORP COM	400.00
Equities	MULTI-FINELINE ELECTRONIX INC COM	4,274.00
Equities	MULTI-FINELINE ELECTRONIX INC COM	900.00
Equities	MULTIMEDIA GAMES HOLDING COMPANY COM	2,737.00
Equities	MULTIMEDIA GAMES HOLDING COMPANY COM	900.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	MURATA MANUFACTURING CO. NPV	16,100.00
Equities	MURATA MANUFACTURING CO. NPV	5,200.00
Equities	MURPHY OIL CORP COM	15,942.00
Equities	MURPHY OIL CORP COM	6,454.00
Equities	MURRAY & ROBERTS NPV	1,180,821.00
Equities	MURRAY & ROBERTS NPV	383,687.00
Equities	MUTUALFIRST FINL INC COM	2,170.00
Equities	MUTUALFIRST FINL INC COM	800.00
Equities	MVC CAP INC COM	2,156.00
Equities	MVC CAP INC COM	1,000.00
Equities	MWI VETERINARY SUPPLY INC COM STK	2,597.00
Equities	MWI VETERINARY SUPPLY INC COM STK	1,200.00
Equities	MYERS INDS INC COM	4,881.00
Equities	MYERS INDS INC COM	1,700.00
Equities	MYLAN INC	33,486.00
Equities	MYLAN INC	13,543.00
Equities	MYR GROUP INC DEL COM STK	3,369.00
Equities	MYR GROUP INC DEL COM STK	1,200.00
Equities	MYREXIS INC COM	2,766.00
Equities	MYREXIS INC COM	900.00
Equities	MYRIAD GENETICS INC COM	14,650.00
Equities	MYRIAD GENETICS INC COM	43,500.00
Equities	N W PIPE CO COM	1,494.00
Equities	N W PIPE CO COM	500.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	N.E IND BANCORP INC COM NEW	775.00
Equities	N.E IND BANCORP INC COM NEW	400.00
Equities	NABORS INDUSTRIES COM USD0.10	25,888.00
Equities	NABORS INDUSTRIES COM USD0.10	10,484.00
Equities	NABORS INDUSTRIES COM USD0.10	107,120.00
Equities	NABORS INDUSTRIES COM USD0.10	36,090.00
Equities	NACCO IND INC CL A COM	662.00
Equities	NACCO IND INC CL A COM	437.00
Equities	NAN YA PRINTED CIR TWD10	1,542,000.00
Equities	NAN YA PRINTED CIR TWD10	494,000.00
Equities	NANOGEN INC COM	6,805.00
Equities	NANOGEN INC COM	400.00
Equities	NANOMETRICS INC COM DELAWARE	3,076.00
Equities	NANOMETRICS INC COM DELAWARE	600.00
Equities	NANOPHASE TECHNOLOGIES CORP COM	1,837.00
Equities	NANOPHASE TECHNOLOGIES CORP COM	600.00
Equities	NANOSPHERE INC COM STK	1,488.00
Equities	NANOSPHERE INC COM STK	600.00
Equities	NAPCO SECURITY TECHNOLOGIES INC	3,386.00
Equities	NAPCO SECURITY TECHNOLOGIES INC	1,200.00
Equities	NASB FINL INC COM	1,698.00
Equities	NASB FINL INC COM	600.00
Equities	NASDAQ OMX GROUP	28,800.00
Equities	NASDAQ OMX GROUP	10,343.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	NASDAQ OMX GROUP	4,188.00
Equities	NASH FINCH CO COM	1,581.00
Equities	NASH FINCH CO COM	500.00
Equities	NASPERS 'N' ZAR0.02	43,200.00
Equities	NASPERS 'N' ZAR0.02	13,900.00
Equities	NATIONAL BEVERAGE CORP COM	10,070.00
Equities	NATIONAL BEVERAGE CORP COM	4,600.00
Equities	NATIONAL CINEMEDIA INC COM	3,915.00
Equities	NATIONAL CINEMEDIA INC COM	19,485.00
Equities	NATIONAL CINEMEDIA INC COM	7,575.00
Equities	NATIONAL CINEMEDIA INC COM	1,400.00
Equities	NATIONAL HEALTH INVS INC COM	3,792.00
Equities	NATIONAL HEALTH INVS INC COM	1,800.00
Equities	NATIONAL HLDGS CORP COM STK	731.00
Equities	NATIONAL HLDGS CORP COM STK	100.00
Equities	NATIONAL OILWELL VARCO COM STK	37,545.00
Equities	NATIONAL OILWELL VARCO COM STK	15,199.00
Equities	NATIONAL OILWELL VARCO COM STK	23,530.00
Equities	NATIONAL OILWELL VARCO COM STK	9,140.00
Equities	NATIONAL PENN BANCSHARES INC COM	15,611.00
Equities	NATIONAL PENN BANCSHARES INC COM	7,200.00
Equities	NATIONAL RESEARCH CORP USD0.001 B	808.00
Equities	NATIONAL RESEARCH CORP USD0.001 B	150.00
Equities	NATIONAL RESH CORP CL A CL A	4,851.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	NATIONAL RESH CORP CL A CL A	900.00
Equities	NATIONAL TECHNICAL SYS INC COM	1,450.00
Equities	NATIONAL TECHNICAL SYS INC COM	500.00
Equities	NATIONAL WESTN LIFE INS CO CL A	417.00
Equities	NATIONAL WESTN LIFE INS CO CL A	181.00
Equities	NATL AUSTRALIA BK NPV	111,312.00
Equities	NATL AUSTRALIA BK NPV	36,163.00
Equities	NATL BANKSHARES INC VA COM	131.00
Equities	NATL FUEL GAS CO COM	9,455.00
Equities	NATL FUEL GAS CO COM	3,670.00
Equities	NATL HEALTHCARE CORP COM	2,069.00
Equities	NATL HEALTHCARE CORP COM	400.00
Equities	NATL INTST CORP COM STK	2,114.00
Equities	NATL INTST CORP COM STK	700.00
Equities	NATL PRESTO INDS INC COM	1,120.00
Equities	NATL PRESTO INDS INC COM	533.00
Equities	NATL RECORD MART INC COM	8,200.00
Equities	NATURAL ALTERNATIVES INTL INC COM NEW COM NEW	2,562.00
Equities	NATURAL ALTERNATIVES INTL INC COM NEW COM NEW	900.00
Equities	NATURAL GAS SVCS GROUP INC COM	1,669.00
Equities	NATURAL GAS SVCS GROUP INC COM	500.00
Equities	NATURES SUNSHINE PRODS INC COM	2,168.00
Equities	NATURES SUNSHINE PRODS INC COM	1,600.00
Equities	NATUS MED INC DEL COM	7,462.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	NATUS MED INC DEL COM	3,900.00
Equities	NAUTILUS INC COM	4,110.00
Equities	NAUTILUS INC COM	1,500.00
Equities	NAVARRE CORP COM	3,762.00
Equities	NAVARRE CORP COM	1,300.00
Equities	NAVIDEA BIOPHARMACEUTICALS INC COM	425.00
Equities	NAVIDEA BIOPHARMACEUTICALS INC COM	100.00
Equities	NAVIGANT CONSULTING INC COM	5,701.00
Equities	NAVIGANT CONSULTING INC COM	2,000.00
Equities	NAVIGATORS GROUP INC COM	1,445.00
Equities	NAVIGATORS GROUP INC COM	500.00
Equities	NAVISTAR INTL CORP NEW COM	8,699.00
Equities	NAVISTAR INTL CORP NEW COM	4,100.00
Equities	NBT BANCORP INC COM	6,483.00
Equities	NBT BANCORP INC COM	2,653.00
Equities	NCI BUILDING SYSTEMS INC COM NEW	762.00
Equities	NCI BUILDING SYSTEMS INC COM NEW	300.00
Equities	NCI INC CL A CL A	1,543.00
Equities	NCI INC CL A CL A	500.00
Equities	NEENAH PAPER INC COM	3,694.00
Equities	NEENAH PAPER INC COM	500.00
Equities	NEKTAR THERAPEUTICS COM	7,875.00
Equities	NEKTAR THERAPEUTICS COM	2,800.00
Equities	NELNET INC CL A CL A	5,268.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	NELNET INC CL A CL A	2,500.00
Equities	NEOGEN CORP COM	2,774.00
Equities	NEOGEN CORP COM	1,200.00
Equities	NEOGENOMICS INC COM NEW COM NEW	5,516.00
Equities	NEOMAGIC CORP COM NEW	1,690.00
Equities	NEOMAGIC CORP COM NEW	100.00
Equities	NEOSE TECHNOLOGIES INC COM	9,800.00
Equities	NESCO INC COM	5,500.00
Equities	NESTLE SA CHF0.10(REGD)	108,398.00
Equities	NESTLE SA CHF0.10(REGD)	34,821.00
Equities	NET 1 UEPS TECHNOLOGIES INC COM NEW NET 1 UEPS TECHNOLOGIES INC	4,812.00
Equities	NET 1 UEPS TECHNOLOGIES INC COM NEW NET 1 UEPS TECHNOLOGIES INC	2,200.00
Equities	NET BANK INC COM	43,611.00
Equities	NETAPP INC COM STK	31,672.00
Equities	NETAPP INC COM STK	12,822.00
Equities	NETFLIX INC COM STK	4,250.00
Equities	NETFLIX INC COM STK	4,933.00
Equities	NETFLIX INC COM STK	1,997.00
Equities	NETGEAR INC COM	3,492.00
Equities	NETGEAR INC COM	1,600.00
Equities	NETLIST INC COM STK	1,100.00
Equities	NETLIST INC COM STK	400.00
Equities	NETSCOUT SYS INC COM	5,051.00
Equities	NETSCOUT SYS INC COM	2,300.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	NETWORK-1 SEC SOLUTIONS INC COM	1,481.00
Equities	NETWORK-1 SEC SOLUTIONS INC COM	600.00
Equities	NEUROBIOLOGICAL TECHNOLOGIES INC COM NEWSTK	836.00
Equities	NEUROBIOLOGICAL TECHNOLOGIES INC COM NEWSTK	100.00
Equities	NEUROCRINE BIOSCIENCES INC COM	9,713.00
Equities	NEUROCRINE BIOSCIENCES INC COM	4,600.00
Equities	NEUROMETRIX INC COM	38.00
Equities	NEUROMETRIX INC COM	16.00
Equities	NEUSTAR INC CL A	8,496.00
Equities	NEUSTAR INC CL A	3,800.00
Equities	NEW GENERATION BIOFUELS HLDGS INC COM STK	469.00
Equities	NEW GENERATION BIOFUELS HLDGS INC COM STK	100.00
Equities	NEW RESIDENTIAL INVT CORP COM	19,885.00
Equities	NEW RESIDENTIAL INVT CORP COM	10,900.00
Equities	NEW WORLD DEVELOPMENT CO HKD1	565,000.00
Equities	NEW WORLD DEVELOPMENT CO HKD1	184,000.00
Equities	NEW YORK MTG TR INC COM PAR \$.02 COM PAR\$.02	4,300.00
Equities	NEW YORK TIMES CO CL A ISIN #US6501111073	17,400.00
Equities	NEW YORK TIMES CO CL A ISIN #US6501111073	7,700.00
Equities	NEWBRIDGE BANCOR CL A COMMON STOCK	1,219.00
Equities	NEWBRIDGE BANCOR CL A COMMON STOCK	500.00
Equities	NEWCASTLE INVT CORP NEW COM	19,885.00
Equities	NEWCASTLE INVT CORP NEW COM	10,900.00
Equities	NEWELL RUBBERMAID INC COM	25,350.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	NEWELL RUBBERMAID INC COM	10,265.00
Equities	NEWELL RUBBERMAID INC COM	23,925.00
Equities	NEWELL RUBBERMAID INC COM	71,025.00
Equities	NEWFIELD EXPLORATION	11,901.00
Equities	NEWFIELD EXPLORATION	4,819.00
Equities	NEWFIELD EXPLORATION	19,975.00
Equities	NEWFIELD EXPLORATION	59,300.00
Equities	NEWLINK GENETICS CORP COM STK	1,946.00
Equities	NEWLINK GENETICS CORP COM STK	1,084.00
Equities	NEWMONT MINING CORP NEW COM	43,690.00
Equities	NEWMONT MINING CORP NEW COM	17,687.00
Equities	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	12,890.00
Equities	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	6,000.00
Equities	NEWPORT CORP COM	3,067.00
Equities	NEWPORT CORP COM	2,400.00
Equities	NEWS CORP NEW CDI NPV CLASS B	51,138.00
Equities	NEWS CORP NEW CDI NPV CLASS B	16,618.00
Equities	NEWS CORPORATION CL A	174,905.00
Equities	NEWS CORPORATION CL A	70,798.00
Equities	NEWSTAR FINL INC COMSTK	1,350.00
Equities	NEWSTAR FINL INC COMSTK	400.00
Equities	NEWTEK BUSINESS SVCS INC	4,056.00
Equities	NEWTEK BUSINESS SVCS INC	1,500.00
Equities	NEXANS EUR1	28,750.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	NEXANS EUR1	9,280.00
Equities	NEXCEN BRANDS INC COM STK	20,100.00
Equities	NEXPRISE INC NEW COM NEW STK	1,544.00
Equities	NEXPRISE INC NEW COM NEW STK	100.00
Equities	NEXTERA ENERGY INC COM	37,313.00
Equities	NEXTERA ENERGY INC COM	15,106.00
Equities	NEXTERA ENERGY INC CORP UNIT	850.00
Equities	NEXTERA ENERGY INC CORP UNIT	3,150.00
Equities	NEXTERA ENTERPRISES INC CL A CL A ISIN #US65332E1010	27,540.00
Equities	NEXTERA ENTERPRISES INC CL A CL A ISIN #US65332E1010	1,600.00
Equities	NEXTWAVE WIRELESS INC CVR COM	1,496.00
Equities	NEXTWAVE WIRELESS INC CVR COM	100.00
Equities	NGK SPARK PLUG CO NPV	19,000.00
Equities	NGK SPARK PLUG CO NPV	6,000.00
Equities	NGP CAP RES CO COM	2,006.00
Equities	NGP CAP RES CO COM	700.00
Equities	NH THRIFT BANCSHARES INC COM	981.00
Equities	NH THRIFT BANCSHARES INC COM	300.00
Equities	NHN CORP KRW500	3,406.00
Equities	NHN CORP KRW500	1,073.00
Equities	NIC INC COM	8,794.00
Equities	NIC INC COM	4,000.00
Equities	NIHON KOHDEN CORP NPV	26,100.00
Equities	NIHON KOHDEN CORP NPV	8,400.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	NII HLDGS INC COM NEW CL B NEW	11,164.00
Equities	NII HLDGS INC COM NEW CL B NEW	8,900.00
Equities	NIKE INC CL B	63,602.00
Equities	NIKE INC CL B	25,747.00
Equities	NILE THERAPEUTICS INC COM STK	2,906.00
Equities	NILE THERAPEUTICS INC COM STK	200.00
Equities	NIPPON EXPRESS CO NPV	1,230,000.00
Equities	NIPPON EXPRESS CO NPV	391,000.00
Equities	NIPPON SHOKUBAI CO NPV	60,000.00
Equities	NIPPON SHOKUBAI CO NPV	19,000.00
Equities	NIPPON SHOKUBAI CO NPV	496,000.00
Equities	NIPPON SHOKUBAI CO NPV	158,000.00
Equities	NIPPON STEEL AND SUMITOMO METAL CORPORATION	654,000.00
Equities	NIPPON STEEL AND SUMITOMO METAL CORPORATION	210,000.00
Equities	NIPPON TELEGRAPH & TELEPHONE CORP NPV	68,200.00
Equities	NIPPON TELEGRAPH & TELEPHONE CORP NPV	21,700.00
Equities	NISOURCE INC COM	27,419.00
Equities	NISOURCE INC COM	11,100.00
Equities	NISOURCE INC COM	25,375.00
Equities	NISOURCE INC COM	75,300.00
Equities	NITCHES INC COM	980.00
Equities	NITCHES INC COM	100.00
Equities	NITTO DENKO CORP NPV	58,600.00
Equities	NITTO DENKO CORP NPV	18,900.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	NJ RES CORP COM	4,486.00
Equities	NJ RES CORP COM	1,009.00
Equities	NL INDS INC COM NEW	5,847.00
Equities	NL INDS INC COM NEW	2,700.00
Equities	NMT MED INC COM STK	2,441.00
Equities	NMT MED INC COM STK	200.00
Equities	NN INC COM	2,343.00
Equities	NN INC COM	800.00
Equities	NOBILITY HOMES INC COM	1,269.00
Equities	NOBILITY HOMES INC COM	400.00
Equities	NOBLE CORPORATION (SWITZERLAND) COM USD0.10	22,255.00
Equities	NOBLE CORPORATION (SWITZERLAND) COM USD0.10	9,010.00
Equities	NOBLE ENERGY INC COM	31,558.00
Equities	NOBLE ENERGY INC COM	12,776.00
Equities	NOBLE INTL LTD COM	5,650.00
Equities	NOKIAN RENKAAT OYJ NPV	58,700.00
Equities	NOKIAN RENKAAT OYJ NPV	18,900.00
Equities	NOMURA HOLDINGS NPV	321,000.00
Equities	NOMURA HOLDINGS NPV	103,300.00
Equities	NOMURA HOLDINGS NPV	110,800.00
Equities	NOMURA HOLDINGS NPV	35,500.00
Equities	NOMURA RL EST INC NPV	155,500.00
Equities	NOMURA RL EST INC NPV	49,400.00
Equities	NORD RES CORP COM	1,594.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	NORD RES CORP COM	100.00
Equities	NORDIC AMERICAN TANKERS LIMITED	6,596.00
Equities	NORDIC AMERICAN TANKERS LIMITED	1,000.00
Equities	NORDSTROM INC COM	13,067.00
Equities	NORDSTROM INC COM	5,289.00
Equities	NORFOLK SOUTHN CORP COM	27,687.00
Equities	NORFOLK SOUTHN CORP COM	11,209.00
Equities	NORFOLK SOUTHN CORP COM	26,270.00
Equities	NORFOLK SOUTHN CORP COM	10,200.00
Equities	NORFOLK SOUTHN CORP COM	8,375.00
Equities	NORFOLK SOUTHN CORP COM	3,260.00
Equities	NORSK HYDRO ASA NOK1.098	747,008.00
Equities	NORSK HYDRO ASA NOK1.098	222,467.00
Equities	NORTECH SYS INC COM	837.00
Equities	NORTECH SYS INC COM	400.00
Equities	NORTH VY BANCORP COM NEW	276.00
Equities	NORTH VY BANCORP COM NEW	100.00
Equities	NORTHEAST UTILITIES COM	27,646.00
Equities	NORTHEAST UTILITIES COM	11,192.00
Equities	NORTHERN OIL & GAS INC NEV COM STK	6,383.00
Equities	NORTHERN OIL & GAS INC NEV COM STK	1,800.00
Equities	NORTHERN STS FINL CORP COM	44.00
Equities	NORTHERN STS FINL CORP COM	100.00
Equities	NORTHERN TECHNOLOGIES INTL CORP COM STK	206.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	NORTHERN TECHNOLOGIES INTL CORP COM STK	100.00
Equities	NORTHERN TR CORP COM	19,130.00
Equities	NORTHERN TR CORP COM	7,744.00
Equities	NORTHFIELD BANCORP INC DEL COM USD0.01	9,096.00
Equities	NORTHFIELD BANCORP INC DEL COM USD0.01	4,208.00
Equities	NORTHRIM BANCORP INC COM	1,137.00
Equities	NORTHRIM BANCORP INC COM	300.00
Equities	NORTHROP GRUMMAN CORP COM	32,000.00
Equities	NORTHROP GRUMMAN CORP COM	20,664.00
Equities	NORTHROP GRUMMAN CORP COM	8,364.00
Equities	NORTHSTAR RLTY FIN CORP COM	22,525.00
Equities	NORTHSTAR RLTY FIN CORP COM	11,900.00
Equities	NORTHWEST BANCSHARES INC MD COM	11,497.00
Equities	NORTHWEST BANCSHARES INC MD COM	5,200.00
Equities	NORTHWEST NAT GAS CO COM	3,828.00
Equities	NORTHWEST NAT GAS CO COM	1,800.00
Equities	NORTHWESTERN CORP COM NEW COM NEW	4,842.00
Equities	NORTHWESTERN CORP COM NEW COM NEW	2,200.00
Equities	NORWOOD FINL CORP COM	330.00
Equities	NOVARTIS AG CHF0.50 (REGD)	56,437.00
Equities	NOVARTIS AG CHF0.50 (REGD)	18,226.00
Equities	NOVARTIS AG CHF0.50 (REGD)	248,943.00
Equities	NOVARTIS AG CHF0.50 (REGD)	79,217.00
Equities	NOVATEL WIRELESS INC COM NEW	3,135.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	NOVATEL WIRELESS INC COM NEW	1,100.00
Equities	NOVATION COS INC COM	1,626.00
Equities	NOVATION COS INC COM	100.00
Equities	NOVAVAX INC COM	4,831.00
Equities	NOVAVAX INC COM	1,700.00
Equities	NOVO-NORDISK AS DKK1 SER'B'	32,031.00
Equities	NOVO-NORDISK AS DKK1 SER'B'	10,326.00
Equities	NPS PHARMACEUTICALS INC COM	7,859.00
Equities	NPS PHARMACEUTICALS INC COM	1,600.00
Equities	NRG ENERGY INC COM NEW	28,337.00
Equities	NRG ENERGY INC COM NEW	11,471.00
Equities	NRG ENERGY INC COM NEW	48,925.00
Equities	NRG ENERGY INC COM NEW	145,175.00
Equities	NSK LTD NPV	99,000.00
Equities	NSK LTD NPV	32,000.00
Equities	NTELOS HOLDINGS CORP COM NEW COM NEW	2,102.00
Equities	NTELOS HOLDINGS CORP COM NEW COM NEW	750.00
Equities	NTN BUZZTIME INC	7,799.00
Equities	NTN BUZZTIME INC	500.00
Equities	NU SKIN ENTERPRISES INC CL A CL A	5,868.00
Equities	NU SKIN ENTERPRISES INC CL A CL A	2,700.00
Equities	NUANCE COMMUNICATIONS INC COM	63,560.00
Equities	NUANCE COMMUNICATIONS INC COM	24,680.00
Equities	NUCOR CORP COM	27,923.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	NUCOR CORP COM	11,305.00
Equities	NUCOR CORP COM	19,825.00
Equities	NUCOR CORP COM	58,750.00
Equities	NUCOR CORP COM	9,065.00
Equities	NUCOR CORP COM	3,505.00
Equities	NUMEREX CORP N Y COM	2,825.00
Equities	NUMEREX CORP N Y COM	900.00
Equities	NUTRACEUTICAL INTL CORP COM	3,206.00
Equities	NUTRACEUTICAL INTL CORP COM	1,100.00
Equities	NUTRI SYS INC NEW COM	4,543.00
Equities	NUTRI SYS INC NEW COM	1,600.00
Equities	NUTRITION 21 INC COM	10,661.00
Equities	NUTRITION 21 INC COM	600.00
Equities	NUVASIVE INC COM	4,008.00
Equities	NUVASIVE INC COM	1,900.00
Equities	NVE CORP COM NEW COM NEW	1,556.00
Equities	NVE CORP COM NEW COM NEW	800.00
Equities	NVIDIA CORP COM	50,781.00
Equities	NVIDIA CORP COM	20,516.00
Equities	N-VIRO INTL CORP COM NEW	600.00
Equities	N-VIRO INTL CORP COM NEW	300.00
Equities	NXP SEMICONDUCTORS N V COM STK	38,275.00
Equities	NXP SEMICONDUCTORS N V COM STK	113,575.00
Equities	NXSTAGE MED INC COM STK	7,736.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	NXSTAGE MED INC COM STK	4,600.00
Equities	NY & CO INC COM STK	4,187.00
Equities	NY & CO INC COM STK	1,500.00
Equities	NYSE EURONEXT COM STK	21,352.00
Equities	NYSE EURONEXT COM STK	8,643.00
Equities	O REILLY AUTOMOTIVE INC NEW COM USD0.01	9,707.00
Equities	O REILLY AUTOMOTIVE INC NEW COM USD0.01	3,929.00
Equities	O REILLY AUTOMOTIVE INC NEW COM USD0.01	45,835.00
Equities	O REILLY AUTOMOTIVE INC NEW COM USD0.01	15,448.00
Equities	O SULLIVAN INDS HLDGS INC SR PFD 12%	24,700.00
Equities	OASIS PETE INC NEW COM STK	8,455.00
Equities	OASIS PETE INC NEW COM STK	93,870.00
Equities	OASIS PETE INC NEW COM STK	31,636.00
Equities	OASIS PETE INC NEW COM STK	4,459.00
Equities	OCCIDENTAL PETROLEUM CORP	70,792.00
Equities	OCCIDENTAL PETROLEUM CORP	28,658.00
Equities	OCCIDENTAL PETROLEUM CORP	8,250.00
Equities	OCCIDENTAL PETROLEUM CORP	3,200.00
Equities	OCCIDENTAL PETROLEUM CORP	34,100.00
Equities	OCCIDENTAL PETROLEUM CORP	13,700.00
Equities	OCEANEERING INTL INC COM	29,166.00
Equities	OCEANEERING INTL INC COM	9,830.00
Equities	OCEANFIRST FINL CORP COM	3,631.00
Equities	OCEANFIRST FINL CORP COM	1,300.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	OCLARO INC COM NEW	1,934.00
Equities	OCLARO INC COM NEW	788.00
Equities	OCWEN FINL CORP COM NEW COM NEW	10,650.00
Equities	OCWEN FINL CORP COM NEW COM NEW	5,583.00
Equities	ODYSSEY MARINE EXPL INC COM	845.00
Equities	ODYSSEY MARINE EXPL INC COM	400.00
Equities	OFFICE DEPOT INC COM	28,190.00
Equities	OFFICE DEPOT INC COM	16,500.00
Equities	OFFICEMAX INC DEL COM	15,130.00
Equities	OFFICEMAX INC DEL COM	6,700.00
Equities	OFFICIAL PMTS HLDGS INC COM	2,475.00
Equities	OFFICIAL PMTS HLDGS INC COM	900.00
Equities	OFG BANCORP COM	3,450.00
Equities	OFG BANCORP COM	1,200.00
Equities	OHIO VY BANC CORP COM	1,273.00
Equities	OHIO VY BANC CORP COM	500.00
Equities	OIL DRI CORP AMER COM	1,745.00
Equities	OIL DRI CORP AMER COM	600.00
Equities	OIL SEARCH LTD NPV	176,555.00
Equities	OIL SEARCH LTD NPV	57,438.00
Equities	OILSANDS QUEST INC COM STK	6,499.00
Equities	OILSANDS QUEST INC COM STK	400.00
Equities	OILTANKING PARTNERS LP	17,915.00
Equities	OILTANKING PARTNERS LP	5,066.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	OLD 2ND BANCORP INC DEL COM	508.00
Equities	OLD 2ND BANCORP INC DEL COM	100.00
Equities	OLD DOMINION FGHT LINE INC COM	13,224.00
Equities	OLD DOMINION FGHT LINE INC COM	6,000.00
Equities	OLD NATL BANCORP IND COM	17,317.00
Equities	OLD NATL BANCORP IND COM	7,578.00
Equities	OLIN CORP COM	11,595.00
Equities	OLIN CORP COM	5,100.00
Equities	OLYMPIC STL INC COM	1,918.00
Equities	OLYMPIC STL INC COM	700.00
Equities	OM GROUP INC COM	3,885.00
Equities	OM GROUP INC COM	1,800.00
Equities	OMEGA FLEX INC COM	1,144.00
Equities	OMEGA FLEX INC COM	400.00
Equities	OMEGA HEALTHCARE INVS INC REIT	13,174.00
Equities	OMEGA HEALTHCARE INVS INC REIT	5,369.00
Equities	OMEGA PROTEIN CORP COM	4,306.00
Equities	OMEGA PROTEIN CORP COM	1,600.00
Equities	OMNICARE INC COM	21,375.00
Equities	OMNICARE INC COM	63,450.00
Equities	OMNICELL INC COM	4,544.00
Equities	OMNICELL INC COM	2,000.00
Equities	OMNICOM GROUP INC COM	22,722.00
Equities	OMNICOM GROUP INC COM	9,196.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	OMNIVISION TECHNOLOGIES INC COM	6,208.00
Equities	OMNIVISION TECHNOLOGIES INC COM	2,800.00
Equities	OMNOVA SOLUTIONS INC COM	6,193.00
Equities	OMNOVA SOLUTIONS INC COM	2,100.00
Equities	OMRON CORP NPV	40,400.00
Equities	OMRON CORP NPV	12,900.00
Equities	OMRON CORP NPV	167,800.00
Equities	OMRON CORP NPV	53,400.00
Equities	OMTOOL LTD COM NEW COM NEW	1,918.00
Equities	OMTOOL LTD COM NEW COM NEW	900.00
Equities	ON ASSIGNMENT INC COM	4,537.00
Equities	ON ASSIGNMENT INC COM	1,500.00
Equities	ONCOGENEX PHARMACEUTICALS INC COM STK	1,909.00
Equities	ONCOGENEX PHARMACEUTICALS INC COM STK	2,800.00
Equities	ONE LIBERTY PPTYS INC COM	4,467.00
Equities	ONE LIBERTY PPTYS INC COM	1,800.00
Equities	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'	6,019.00
Equities	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'	10,350.00
Equities	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'	4,960.00
Equities	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'	2,800.00
Equities	ONEOK INC COM STK	18,111.00
Equities	ONEOK INC COM STK	7,332.00
Equities	ONEOK INC COM STK	36,550.00
Equities	ONEOK INC COM STK	12,300.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ONEX CORP SUB-VTG NPV	22,800.00
Equities	ONEX CORP SUB-VTG NPV	7,300.00
Equities	ONO PHARMACEUTICAL NPV	3,300.00
Equities	ONO PHARMACEUTICAL NPV	1,100.00
Equities	ONVIA INC COM NEW	486.00
Equities	ONVIA INC COM NEW	200.00
Equities	OPENTABLE INC COM	2,673.00
Equities	OPENTABLE INC COM	1,200.00
Equities	OPKO HEALTH INC COM STK	49,673.00
Equities	OPKO HEALTH INC COM STK	22,700.00
Equities	OPLINK COMMUNICATIONS INC COM NEW	4,545.00
Equities	OPLINK COMMUNICATIONS INC COM NEW	2,000.00
Equities	OPPENHEIMER HLDGS INC CL A NON VTG SHS CL A NON VTG SHS	184.00
Equities	OPTI INC COM	4,024.00
Equities	OPTI INC COM	1,400.00
Equities	OPTICAL CABLE CORP COM NEW STK	1,270.00
Equities	OPTICAL CABLE CORP COM NEW STK	500.00
Equities	OPTIMER PHARMACEUTICALS INC COM STK	1,319.00
Equities	OPTIMER PHARMACEUTICALS INC COM STK	3,300.00
Equities	ORACLE CORP COM	96,900.00
Equities	ORACLE CORP COM	322,860.00
Equities	ORACLE CORP COM	130,685.00
Equities	ORACLE CORP COM	66,600.00
Equities	ORACLE CORP COM	26,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ORASURE TECHNOLOGIES INC COM	6,705.00
Equities	ORASURE TECHNOLOGIES INC COM	5,400.00
Equities	ORBCOMM INC COM STK	1,944.00
Equities	ORBCOMM INC COM STK	700.00
Equities	ORBIT / FR INC COM COM	3,331.00
Equities	ORBIT / FR INC COM COM	1,400.00
Equities	ORBIT INTL CORP COM NEW	522.00
Equities	ORBIT INTL CORP COM NEW	300.00
Equities	ORBITAL SCI CORP COM	5,804.00
Equities	ORBITAL SCI CORP COM	2,600.00
Equities	ORBITZ WORLDWIDE INC COM	7,511.00
Equities	ORBITZ WORLDWIDE INC COM	2,700.00
Equities	OREXIGEN THERAPEUTICS INC COM	2,933.00
Equities	OREXIGEN THERAPEUTICS INC COM	1,000.00
Equities	ORIENT-EXPRESS HOTELS COM	11,348.00
Equities	ORIENT-EXPRESS HOTELS COM	5,200.00
Equities	ORION MARINE GROUP INC COM STK	5,312.00
Equities	ORION MARINE GROUP INC COM STK	1,900.00
Equities	ORITANI FINL CORP NEW COM STK	5,463.00
Equities	ORITANI FINL CORP NEW COM STK	2,500.00
Equities	ORIX CORP NPV	314,000.00
Equities	ORIX CORP NPV	101,100.00
Equities	ORKLA ASA NOK1.25	437,470.00
Equities	ORKLA ASA NOK1.25	139,140.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ORLEANS HOMEBUILDERS INC COM	2,200.00
Equities	ORMAT TECHNOLOGIES INC COM	3,008.00
Equities	ORMAT TECHNOLOGIES INC COM	1,800.00
Equities	ORTHOFIX INTL N.V COM STK USD0.10	4,134.00
Equities	ORTHOFIX INTL N.V COM STK USD0.10	2,300.00
Equities	OSCIENT PHARMACEUTICALS CORP COM NEW STK	1,863.00
Equities	OSI SYS INC COM	3,721.00
Equities	OSI SYS INC COM	1,700.00
Equities	OSIRIS THERAPEUTICS INC NEW COM	6,044.00
Equities	OSIRIS THERAPEUTICS INC NEW COM	2,343.00
Equities	OTTER TAIL CORP	4,987.00
Equities	OTTER TAIL CORP	1,800.00
Equities	OVERLAND STORAGE INC COM NEW	598.00
Equities	OVERLAND STORAGE INC COM NEW	200.00
Equities	OVERSEAS SHIPHOLDING GROUP INC COM	2,943.00
Equities	OVERSEAS SHIPHOLDING GROUP INC COM	1,000.00
Equities	OVERSTOCK COM INC DEL COM	1,918.00
Equities	OVERSTOCK COM INC DEL COM	700.00
Equities	OWENS & MINOR INC NEW COM	7,033.00
Equities	OWENS & MINOR INC NEW COM	15,135.00
Equities	OWENS & MINOR INC NEW COM	5,860.00
Equities	OWENS & MINOR INC NEW COM	3,200.00
Equities	OWENS CORNING NEW COM STK	20,100.00
Equities	OWENS CORNING NEW COM STK	6,770.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	OWENS CORNING NEW WT EXP SER B WTS	2,242.00
Equities	OWENS ILL INC COM NEW	14,454.00
Equities	OWENS ILL INC COM NEW	5,852.00
Equities	OWENS ILL INC COM NEW	67,210.00
Equities	OWENS ILL INC COM NEW	22,660.00
Equities	OXFORD INDS INC COM	1,937.00
Equities	OXFORD INDS INC COM	900.00
Equities	OXIGENE INC COM PAR\$.001 COM PAR\$.001	10.00
Equities	P & F INDS INC CL A NEW	1,818.00
Equities	P & F INDS INC CL A NEW	900.00
Equities	P A M TRANSN SVCS INC COM	1,625.00
Equities	P A M TRANSN SVCS INC COM	500.00
Equities	PAB BANKSHARES INC CDT-CAP STK CDT-CAP STK	1,204.00
Equities	PAB BANKSHARES INC CDT-CAP STK CDT-CAP STK	100.00
Equities	PAC PREMIER BANCORP COM	210.00
Equities	PACCAR INC COM	31,081.00
Equities	PACCAR INC COM	12,583.00
Equities	PACER INTL INC TENN COM	4,056.00
Equities	PACER INTL INC TENN COM	1,500.00
Equities	PACIFIC BASIN SHIP USD0.1	1,767,000.00
Equities	PACIFIC BASIN SHIP USD0.1	569,000.00
Equities	PACIFIC BASIN SHIP USD0.1	2,305,000.00
Equities	PACIFIC BASIN SHIP USD0.1	848,000.00
Equities	PACIFIC CONTL CORP COM	894.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PACIFIC CONTL CORP COM	200.00
Equities	PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001	62.00
Equities	PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001	7.00
Equities	PACIFIC MERCANTILE BANCORP COM	1,135.00
Equities	PACIFIC MERCANTILE BANCORP COM	400.00
Equities	PACIFIC SUNWEAR CALIF INC COM	9,780.00
Equities	PACIFIC SUNWEAR CALIF INC COM	3,500.00
Equities	PACIFICNET INC COM NEW	145.00
Equities	PACIFICNET INC COM NEW	100.00
Equities	PACIRA PHARMACEUTICALS INC COM	1,102.00
Equities	PACIRA PHARMACEUTICALS INC COM	1,700.00
Equities	PACKAGED HOME SOLUTIONS INC COM STK	13.00
Equities	PACKAGING CORP AMER COM ISIN US6951561090	4,380.00
Equities	PACKAGING CORP AMER COM ISIN US6951561090	1,470.00
Equities	PACKAGING CORP AMER COM ISIN US6951561090	43,200.00
Equities	PACKAGING CORP AMER COM ISIN US6951561090	16,700.00
Equities	PACWEST BANCORP DEL COM	3,290.00
Equities	PACWEST BANCORP DEL COM	1,159.00
Equities	PAIN THERAPEUTICS INC COM ISIN US69562K1007	4,787.00
Equities	PAIN THERAPEUTICS INC COM ISIN US69562K1007	1,600.00
Equities	PAION AG NPV(BR)	27.00
Equities	PALL CORP COM	9,804.00
Equities	PALL CORP COM	3,970.00
Equities	PALL CORP COM	24,481.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PALL CORP COM	8,251.00
Equities	PALM HBR HOMES INC COM	3,488.00
Equities	PALM HBR HOMES INC COM	200.00
Equities	PANERA BREAD CO CL A	32,190.00
Equities	PANERA BREAD CO CL A	10,850.00
Equities	PANHANDLE OIL & GAS INC.CL A COM STK	3,081.00
Equities	PANHANDLE OIL & GAS INC.CL A COM STK	1,400.00
Equities	PANTRY INC COM ISIN #US6986571031	4,671.00
Equities	PANTRY INC COM ISIN #US6986571031	2,100.00
Equities	PAPA JOHNS INTL INC COM	3,637.00
Equities	PAPA JOHNS INTL INC COM	1,700.00
Equities	PAR TECH CORP COM	3,075.00
Equities	PAR TECH CORP COM	1,000.00
Equities	PARAGON TECHNOLOGIES INC DEL	1,594.00
Equities	PARAGON TECHNOLOGIES INC DEL	700.00
Equities	PARAMETRIC SOUND CORP COM	2,333.00
Equities	PARAMETRIC SOUND CORP COM	20.00
Equities	PAREXEL INTL CORP COM	7,055.00
Equities	PAREXEL INTL CORP COM	90,091.00
Equities	PAREXEL INTL CORP COM	30,363.00
Equities	PAREXEL INTL CORP COM	3,200.00
Equities	PARK 24 CO LTD NPV	12,800.00
Equities	PARK 24 CO LTD NPV	4,100.00
Equities	PARK BANCORP INC COM	162.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PARK BANCORP INC COM	100.00
Equities	PARK ELECTROCHEMICAL CORP COM	2,275.00
Equities	PARK ELECTROCHEMICAL CORP COM	1,200.00
Equities	PARKER DRILLING CO COM	8,111.00
Equities	PARKER DRILLING CO COM	2,900.00
Equities	PARKER-HANNIFIN CORP COM	13,115.00
Equities	PARKER-HANNIFIN CORP COM	5,309.00
Equities	PARKERVISION INC COM	2,500.00
Equities	PARKERVISION INC COM	200.00
Equities	PARK-OHIO HLDGS CORP COM	1,712.00
Equities	PARK-OHIO HLDGS CORP COM	600.00
Equities	PARQUE ARAUCO SA COM NPV	492,997.00
Equities	PARQUE ARAUCO SA COM NPV	158,957.00
Equities	PARTNERRE HLDG LTD COM STK	5,650.00
Equities	PARTNERRE HLDG LTD COM STK	2,160.00
Equities	PARTNERS GROUP HLG CHF0.01 (REGD)	6,980.00
Equities	PARTNERS GROUP HLG CHF0.01 (REGD)	2,250.00
Equities	PASON SYSTEM INCOR COM NPV	23,500.00
Equities	PASON SYSTEM INCOR COM NPV	7,600.00
Equities	PATRICK INDS INC COM	1,556.00
Equities	PATRICK INDS INC COM	2,400.00
Equities	PATRIOT COAL CORP-STOCK DISTRIBUTION	14,761.00
Equities	PATRIOT COAL CORP-STOCK DISTRIBUTION	5,200.00
Equities	PATRIOT TRANSN HLDG INC COM	2,743.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PATRIOT TRANSN HLDG INC COM	1,200.00
Equities	PATTERSON COS INC COM	7,350.00
Equities	PATTERSON COS INC COM	2,976.00
Equities	PATTERSON-UTI ENERGY INC COM	51,625.00
Equities	PATTERSON-UTI ENERGY INC COM	153,200.00
Equities	PAULA FINL DEL COM	5,600.00
Equities	PAYCHEX INC COM	28,458.00
Equities	PAYCHEX INC COM	11,521.00
Equities	PAYCHEX INC COM	8,600.00
Equities	PAYCHEX INC COM	3,335.00
Equities	PC CONNECTION INC COM	4,082.00
Equities	PC CONNECTION INC COM	1,500.00
Equities	PCD INC COM	12,400.00
Equities	PCM INC COM	1,231.00
Equities	PCM INC COM	400.00
Equities	PC-TEL INC COM	2,737.00
Equities	PC-TEL INC COM	900.00
Equities	PDF SOLUTIONS INC COM	3,197.00
Equities	PDF SOLUTIONS INC COM	2,900.00
Equities	PDI INC COM	2,213.00
Equities	PDI INC COM	1,684.00
Equities	PDL BIOPHARMA INC COM	18,349.00
Equities	PDL BIOPHARMA INC COM	8,500.00
Equities	PEABODY ENERGY CORP COM STK	23,692.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PEABODY ENERGY CORP COM STK	9,591.00
Equities	PEABODY ENERGY CORP COM STK	38,500.00
Equities	PEABODY ENERGY CORP COM STK	114,225.00
Equities	PEAPACK-GLADSTONE FINL CORP COM	1,420.00
Equities	PEAPACK-GLADSTONE FINL CORP COM	500.00
Equities	PEBBLEBROOK HOTEL TR COM STK	6,800.00
Equities	PEBBLEBROOK HOTEL TR COM STK	3,000.00
Equities	PEGASYSTEMS INC COM	5,030.00
Equities	PEGASYSTEMS INC COM	2,300.00
Equities	PENDRELL CORP COM	22,252.00
Equities	PENDRELL CORP COM	8,000.00
Equities	PENFORD CORP COM	1,200.00
Equities	PENFORD CORP COM	300.00
Equities	PENN OCTANE CORP COM	5,506.00
Equities	PENN OCTANE CORP COM	400.00
Equities	PENN TREATY AMERN CORP COM NEW COM NEW	5,199.00
Equities	PENN TREATY AMERN CORP COM NEW COM NEW	300.00
Equities	PENN VA CORP COM	5,593.00
Equities	PENN VA CORP COM	2,000.00
Equities	PENNEY J.C CO INC COM	12,582.00
Equities	PENNEY J.C CO INC COM	5,094.00
Equities	PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT	10,834.00
Equities	PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT	4,700.00
Equities	PENNYMAC MTG INVT TR COM REIT	7,700.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PENNYMAC MTG INVT TR COM REIT	3,400.00
Equities	PENSKE AUTOMOTIVE GROUP INC COM STK	7,643.00
Equities	PENSKE AUTOMOTIVE GROUP INC COM STK	3,600.00
Equities	PENSON WORLDWIDE INC COM	3,020.00
Equities	PENSON WORLDWIDE INC COM	1,000.00
Equities	PENTAIR LTD SHS	17,952.00
Equities	PENTAIR LTD SHS	7,266.00
Equities	PEOPLES BANCORP INC COM STK	1,097.00
Equities	PEOPLES BANCORP INC COM STK	300.00
Equities	PEOPLES FINL CORP MISS CDT-COM	750.00
Equities	PEOPLES FINL CORP MISS CDT-COM	300.00
Equities	PEOPLES UTD FINL INC COM	29,791.00
Equities	PEOPLES UTD FINL INC COM	12,060.00
Equities	PEP BOYS-MANNY MOE & JACK COM	4,824.00
Equities	PEP BOYS-MANNY MOE & JACK COM	2,700.00
Equities	PEPCO HLDGS INC COM	21,843.00
Equities	PEPCO HLDGS INC COM	8,843.00
Equities	PEPSICO INC COM	135,883.00
Equities	PEPSICO INC COM	55,012.00
Equities	PEPSICO INC COM	7,625.00
Equities	PEPSICO INC COM	2,960.00
Equities	PEPSICO INC COM	23,600.00
Equities	PEPSICO INC COM	9,100.00
Equities	PERCEPTRON INC COM	2,531.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PERCEPTRON INC COM	900.00
Equities	PEREGRINE PHARMACEUTICALS INC COM NEW COM NEW	3,046.00
Equities	PEREGRINE PHARMACEUTICALS INC COM NEW COM NEW	1,300.00
Equities	PERFICIENT INC COM STK	2,831.00
Equities	PERFICIENT INC COM STK	3,500.00
Equities	PERFORMANCE TECHNOLOGIES INC COM	1,818.00
Equities	PERFORMANCE TECHNOLOGIES INC COM	800.00
Equities	PERFUMANIA HLDGS INC COM STK	2,143.00
Equities	PERFUMANIA HLDGS INC COM STK	700.00
Equities	PERICOM SEMICONDUCTOR CORP COM	4,544.00
Equities	PERICOM SEMICONDUCTOR CORP COM	1,500.00
Equities	PERKINELMER INC COM	9,836.00
Equities	PERKINELMER INC COM	3,980.00
Equities	PERMA-FIX ENVIRONMENTAL SVCS INC COM	6,749.00
Equities	PERMA-FIX ENVIRONMENTAL SVCS INC COM	2,400.00
Equities	PERNIX THERAPEUTICS HLDGS INC COM	922.00
Equities	PERNIX THERAPEUTICS HLDGS INC COM	347.00
Equities	PERNOD RICARD NPV EUR 1.55	19,523.00
Equities	PERNOD RICARD NPV EUR 1.55	6,302.00
Equities	PERRIGO CO COM	7,767.00
Equities	PERRIGO CO COM	3,145.00
Equities	PERRIGO CO COM	34,839.00
Equities	PERRIGO CO COM	11,742.00
Equities	PERVASIP CORP COM NEW	176.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PERVASIP CORP COM NEW	100.00
Equities	PETMED EXPRESS INC COM STK	5,199.00
Equities	PETMED EXPRESS INC COM STK	1,900.00
Equities	PETROQUEST ENERGY INC COM	5,534.00
Equities	PETROQUEST ENERGY INC COM	2,000.00
Equities	PETSMART INC COM	9,078.00
Equities	PETSMART INC COM	3,671.00
Equities	PFD BK L A CAL COM	499.00
Equities	PFD BK L A CAL COM	240.00
Equities	PFF BANCORP INC COM	5,855.00
Equities	PFF BANCORP INC COM	400.00
Equities	PFIZER INC COM	238,200.00
Equities	PFIZER INC COM	586,373.00
Equities	PFIZER INC COM	236,926.00
Equities	PFIZER INC COM	15,510.00
Equities	PFIZER INC COM	6,015.00
Equities	PFSWEB INC COM NEW STK	1,650.00
Equities	PFSWEB INC COM NEW STK	500.00
Equities	PG& E CORP COM	38,854.00
Equities	PG& E CORP COM	15,732.00
Equities	PHARMACYCLICS INC COM	6,800.00
Equities	PHARMACYCLICS INC COM	3,000.00
Equities	PHARMANETICS INC COM	6,690.00
Equities	PHARMATHENE INC COM STK	394.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PHARMATHENE INC COM STK	100.00
Equities	PHARMCHEM INC COM	1,619.00
Equities	PHARMERICA CORP COM STK	6,260.00
Equities	PHARMERICA CORP COM STK	1,200.00
Equities	PHARMOS CORP COM PAR \$.03	1,943.00
Equities	PHARMOS CORP COM PAR \$.03	200.00
Equities	PHARMSTANDARD GDR REPR 0.25 ORD'REGS'	124,804.00
Equities	PHARMSTANDARD GDR REPR 0.25 ORD'REGS'	42,070.00
Equities	PHH CORP COM NEW COM NEW	8,994.00
Equities	PHH CORP COM NEW COM NEW	4,100.00
Equities	PHI INC COM NON VTG	2,118.00
Equities	PHI INC COM NON VTG	1,700.00
Equities	PHILIP MORRIS INTL COM STK NPV	143,711.00
Equities	PHILIP MORRIS INTL COM STK NPV	58,168.00
Equities	PHILLIPS 66 COM	39,000.00
Equities	PHILLIPS 66 COM	54,412.00
Equities	PHILLIPS 66 COM	22,025.00
Equities	PHOENIX COS INC NEW COM NEW	557.00
Equities	PHOENIX COS INC NEW COM NEW	200.00
Equities	PHOENIX FOOTWEAR GROUP INC COM NEW COM NEW	1,037.00
Equities	PHOENIX FOOTWEAR GROUP INC COM NEW COM NEW	100.00
Equities	PHOENIX GOLD INTL INC COM	200.00
Equities	PHOTOMEDEX INC COM	2,034.00
Equities	PHOTRONICS INC COM	3,747.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PHOTRONICS INC COM	1,300.00
Equities	PICO HLDGS INC COM NEW STK	1,831.00
Equities	PICO HLDGS INC COM NEW STK	600.00
Equities	PIEDMONT NAT GAS INC COM	9,534.00
Equities	PIEDMONT NAT GAS INC COM	4,400.00
Equities	PIER 1 IMPORTS INC COM	12,460.00
Equities	PIER 1 IMPORTS INC COM	5,500.00
Equities	PIKE ELEC CORP COM STK	6,898.00
Equities	PIKE ELEC CORP COM STK	2,500.00
Equities	PINNACLE AIRL CORP COM	1,531.00
Equities	PINNACLE AIRL CORP COM	500.00
Equities	PINNACLE ENTMT INC COM	5,715.00
Equities	PINNACLE ENTMT INC COM	3,500.00
Equities	PINNACLE FINL PARTNERS INC COM	4,203.00
Equities	PINNACLE FINL PARTNERS INC COM	2,000.00
Equities	PINNACLE W. CAP CORP COM	9,661.00
Equities	PINNACLE W. CAP CORP COM	3,910.00
Equities	PIONEER ENERGY SVCS CORP COM	4,993.00
Equities	PIONEER ENERGY SVCS CORP COM	1,800.00
Equities	PIONEER NAT RES CO COM STK	12,001.00
Equities	PIONEER NAT RES CO COM STK	4,861.00
Equities	PIPER JAFFRAY COS COM	3,027.00
Equities	PIPER JAFFRAY COS COM	1,000.00
Equities	PITNEY BOWES INC COM	17,703.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PITNEY BOWES INC COM	7,167.00
Equities	PIXELWORKS INC COM NEW STK	1,548.00
Equities	PIXELWORKS INC COM NEW STK	600.00
Equities	PK NATL CORP COM	1,414.00
Equities	PK NATL CORP COM	600.00
Equities	PKWY PPTYS INC REIT	7,088.00
Equities	PKWY PPTYS INC REIT	1,800.00
Equities	PLAINS ALL AMERN PIPELN UNIT LTD PARTNERSHIP INT	111,395.00
Equities	PLAINS ALL AMERN PIPELN UNIT LTD PARTNERSHIP INT	31,505.00
Equities	PLANAR SYS INC	2,825.00
Equities	PLANAR SYS INC	900.00
Equities	PLANTRONICS INC NEW COM	5,543.00
Equities	PLANTRONICS INC NEW COM	2,500.00
Equities	PLATINUM UNDERWRITERS HLDGS INC COM USD0.01	7,383.00
Equities	PLATINUM UNDERWRITERS HLDGS INC COM USD0.01	3,300.00
Equities	PLEXUS CORP COM	4,837.00
Equities	PLEXUS CORP COM	2,200.00
Equities	PLUG PWR INC COM NEW	627.00
Equities	PLUG PWR INC COM NEW	200.00
Equities	PLUM CREEK TIMBER CO INC COM	14,309.00
Equities	PLUM CREEK TIMBER CO INC COM	5,793.00
Equities	PLX TECH INC COM	4,068.00
Equities	PLX TECH INC COM	1,400.00
Equities	PMC COML TR SH BEN INT SHS OF BEN INT USD0.01	1,114.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PMC COML TR SH BEN INT SHS OF BEN INT USD0.01	1,640.00
Equities	PMC SIERRA INC COM	28,077.00
Equities	PMC SIERRA INC COM	12,400.00
Equities	PMFG INC COM STK	2,387.00
Equities	PMFG INC COM STK	900.00
Equities	PMI GROUP INC COM	9,274.00
Equities	PMI GROUP INC COM	3,200.00
Equities	PNC FINANCIAL SERVICES GROUP COM STK	46,520.00
Equities	PNC FINANCIAL SERVICES GROUP COM STK	18,833.00
Equities	PNC FINANCIAL SERVICES GROUP COM STK	8,960.00
Equities	PNC FINANCIAL SERVICES GROUP COM STK	3,475.00
Equities	PNM RES INC COM	10,278.00
Equities	PNM RES INC COM	4,700.00
Equities	POINT 360 NEW COM STK	3,462.00
Equities	POINT 360 NEW COM STK	200.00
Equities	POINT BLANK SOLUTIONS INC COM STK	5,287.00
Equities	POINT BLANK SOLUTIONS INC COM STK	300.00
Equities	POLARIS INDS INC COM	47,263.00
Equities	POLARIS INDS INC COM	15,929.00
Equities	POLYCOM INC COM	11,798.00
Equities	POLYCOM INC COM	7,016.00
Equities	POLYONE CORP COM	1,312.00
Equities	POLYONE CORP COM	475.00
Equities	POLYPORE INTL INC COM	5,800.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	POLYPORE INTL INC COM	2,500.00
Equities	PONIARD PHARMACEUTICALS INC COM PAR \$0.02	75.00
Equities	PONIARD PHARMACEUTICALS INC COM PAR \$0.02	5.00
Equities	POOL CORP COM STK	5,812.00
Equities	POOL CORP COM STK	2,057.00
Equities	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	11,800.00
Equities	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	5,200.00
Equities	PORTER BANCORP INC COM	830.00
Equities	PORTER BANCORP INC COM	300.00
Equities	PORTFOLIO RECOVERY ASSOCS INC COM	2,606.00
Equities	PORTFOLIO RECOVERY ASSOCS INC COM	1,200.00
Equities	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	10,268.00
Equities	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	4,600.00
Equities	POST HLDGS INC COM STK	3,082.00
Equities	POST HLDGS INC COM STK	1,600.00
Equities	POST PPTYS INC REIT	6,468.00
Equities	POST PPTYS INC REIT	3,000.00
Equities	POTLATCH CORP NEW REIT	4,140.00
Equities	POTLATCH CORP NEW REIT	2,000.00
Equities	POWELL INDS INC COM	1,537.00
Equities	POWELL INDS INC COM	500.00
Equities	POWER INTEGRATIONS INC COM	2,550.00
Equities	POWER INTEGRATIONS INC COM	1,200.00
Equities	POWER ONE INC NEW COM USD0.001	2,923.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	POWER ONE INC NEW COM USD0.001	1,000.00
Equities	POWERSECURE INTL INC COM STK	1,712.00
Equities	POWERSECURE INTL INC COM STK	600.00
Equities	POWERWAVE TECHNOLOGIES INC COM NEW	2,724.00
Equities	POWERWAVE TECHNOLOGIES INC COM NEW	940.00
Equities	POZEN INC COM	3,718.00
Equities	POZEN INC COM	1,300.00
Equities	PPDC ENERGY INC COM	1,850.00
Equities	PPDC ENERGY INC COM	900.00
Equities	PPG IND INC COM	12,534.00
Equities	PPG IND INC COM	5,074.00
Equities	PPG IND INC COM	10,410.00
Equities	PPG IND INC COM	4,040.00
Equities	PPL CORP COM ISIN US69351T1060	52,049.00
Equities	PPL CORP COM ISIN US69351T1060	21,079.00
Equities	PPL CORP CORP UNIT CONSISTING OF PUR CONTRACT JR SUB NTS CONV PFD STK	2,700.00
Equities	PPL CORP CORP UNIT CONSISTING OF PUR CONTRACT JR SUB NTS CONV PFD STK	12,100.00
Equities	PRAXAIR INC COM	25,987.00
Equities	PRAXAIR INC COM	10,520.00
Equities	PRECISION AUTO CARE INC COM ISIN #US74018R1059	1,212.00
Equities	PRECISION AUTO CARE INC COM ISIN #US74018R1059	100.00
Equities	PRECISION CASTPARTS CORP COM	12,858.00
Equities	PRECISION CASTPARTS CORP COM	5,206.00
Equities	PREFORMED LINE PRODS CO COM	77.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK	433.00
Equities	PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK	100.00
Equities	PREMIER LASER SYS INC CL A	15,000.00
Equities	PREMIERE GLOBAL SVCS INC COM	8,374.00
Equities	PREMIERE GLOBAL SVCS INC COM	3,800.00
Equities	PRESTIGE BRANDS HLDGS INC COM	4,754.00
Equities	PRESTIGE BRANDS HLDGS INC COM	2,100.00
Equities	PRGX GLOBAL INC	817.00
Equities	PRGX GLOBAL INC	300.00
Equities	PRICELINE COM INC COM NEW STK	4,532.00
Equities	PRICELINE COM INC COM NEW STK	1,834.00
Equities	PRICELINE COM INC COM NEW STK	2,332.00
Equities	PRICELINE COM INC COM NEW STK	906.00
Equities	PRICESMART INC COM STK	2,036.00
Equities	PRICESMART INC COM STK	1,000.00
Equities	PRIMARY HEALTH CAR NPV	347,177.00
Equities	PRIMARY HEALTH CAR NPV	110,474.00
Equities	PRIMECARE SYS INC COM	1,344.00
Equities	PRIMECARE SYS INC COM	100.00
Equities	PRIMEENERGY CORP COM	2,868.00
Equities	PRIMEENERGY CORP COM	800.00
Equities	PRIMERICA INC COM	4,063.00
Equities	PRIMERICA INC COM	2,477.00
Equities	PRIMUS COMMUNICATIONS CVR HELD BOOK ENTRY (DUMMY SETUP)	23,975.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PRIMUS GUARANTY LTD COM STK	4,306.00
Equities	PRIMUS GUARANTY LTD COM STK	1,600.00
Equities	PRIMUS TELECOMMUNICATIONS GROUP INC COM	364.00
Equities	PRIMUS TELECOMMUNICATIONS GROUP INC COM	100.00
Equities	PRINCETON NATL BANCORP INC COM	2,431.00
Equities	PRINCETON NATL BANCORP INC COM	1,100.00
Equities	PRINCIPAL FINL GROUP INC COM STK	24,236.00
Equities	PRINCIPAL FINL GROUP INC COM STK	9,811.00
Equities	PRIVATEBANCORP INC COM	6,712.00
Equities	PRIVATEBANCORP INC COM	3,233.00
Equities	PROCERA NETWORKS INC COM NEW COM NEW	1,300.00
Equities	PROCTER & GAMBLE COM NPV	2,400.00
Equities	PROCTER & GAMBLE COM NPV	240,830.00
Equities	PROCTER & GAMBLE COM NPV	97,502.00
Equities	PROCTER & GAMBLE COM NPV	5,485.00
Equities	PROCTER & GAMBLE COM NPV	2,110.00
Equities	PROGENICS PHARMACEUTICALS INC COM	3,368.00
Equities	PROGENICS PHARMACEUTICALS INC COM	1,200.00
Equities	PROGRESS SOFTWARE CORP COM	7,936.00
Equities	PROGRESS SOFTWARE CORP COM	3,600.00
Equities	PROGRESSIVE CORP OH COM	48,698.00
Equities	PROGRESSIVE CORP OH COM	19,712.00
Equities	PROLIANCE INTL INC COM	4,794.00
Equities	PROLOGIS INC COM	43,779.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PROLOGIS INC COM	17,726.00
Equities	PROS HLDGS INC COM	2,812.00
Equities	PROS HLDGS INC COM	900.00
Equities	PROSOFT LEARNING CORP COM	3,150.00
Equities	PROSPECT CAP CORP COM	15,811.00
Equities	PROSPECT CAP CORP COM	10,149.00
Equities	PROSPERITY BANCSHARES INC COM	5,499.00
Equities	PROSPERITY BANCSHARES INC COM	2,500.00
Equities	PROTALIX BIOTHERAPEUTICS INC COM STK	14,843.00
Equities	PROTALIX BIOTHERAPEUTICS INC COM STK	6,800.00
Equities	PROTECTIVE LIFE CORP COM	4,615.00
Equities	PROTECTIVE LIFE CORP COM	2,100.00
Equities	PROVIDENCE & WORCESTER RR CO COM STK	631.00
Equities	PROVIDENCE & WORCESTER RR CO COM STK	200.00
Equities	PROVIDENCE SVC CORP COM STK	1,800.00
Equities	PROVIDENCE SVC CORP COM STK	600.00
Equities	PROVIDENT FINL HLDGS INC COM	1,176.00
Equities	PROVIDENT FINL HLDGS INC COM	400.00
Equities	PROVIDENT FINL SVCS INC COM	8,041.00
Equities	PROVIDENT FINL SVCS INC COM	3,700.00
Equities	PROVIDENT NY BANCORP COM	13,166.00
Equities	PROVIDENT NY BANCORP COM	6,100.00
Equities	PRUDENTIAL FINL INC COM	40,947.00
Equities	PRUDENTIAL FINL INC COM	16,577.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PRUDENTIAL GBP0.05	255,136.00
Equities	PRUDENTIAL GBP0.05	82,394.00
Equities	PS BUSINESS PKS INC CALIF COM	2,275.00
Equities	PS BUSINESS PKS INC CALIF COM	1,100.00
Equities	PSYCHEMEDICS CORP COM NEW COM NEW	1,319.00
Equities	PSYCHEMEDICS CORP COM NEW COM NEW	400.00
Equities	PTC INC COM	12,797.00
Equities	PTC INC COM	6,800.00
Equities	PTT EXPLORTN & PRD THB1(FOREIGN)	241,800.00
Equities	PTT EXPLORTN & PRD THB1(FOREIGN)	78,000.00
Equities	PUB SERVICE ENTERPRISE GROUP INC COM	12,400.00
Equities	PUB SERVICE ENTERPRISE GROUP INC COM	44,459.00
Equities	PUB SERVICE ENTERPRISE GROUP INC COM	17,998.00
Equities	PUB STORAGE COM	12,685.00
Equities	PUB STORAGE COM	5,135.00
Equities	PUBLIC BK BHD MYR1	276,600.00
Equities	PUBLIC BK BHD MYR1	89,200.00
Equities	PULASKI FINL CORP COM	197.00
Equities	PULSE ELECTRONICS CORP COM NEW COM NEW	456.00
Equities	PULSE ELECTRONICS CORP COM NEW COM NEW	160.00
Equities	PULTE GROUP INC	98,000.00
Equities	PULTE GROUP INC	29,964.00
Equities	PULTE GROUP INC	12,130.00
Equities	PUMA BIOTECHNOLOGY INC COM .	1,905.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	PUMA BIOTECHNOLOGY INC COM .	1,100.00
Equities	PURCHASEPRO COM INC COM NEW STK	44.00
Equities	PURE BIOSCIENCE INC COM	185.00
Equities	PURE BIOSCIENCE INC COM	62.00
Equities	PURE CYCLE CORP COLORADO	162.00
Equities	PVF CAPITAL CORP COM	15,074.00
Equities	PVF CAPITAL CORP COM	4,100.00
Equities	PVH CORP COM USD1	7,121.00
Equities	PVH CORP COM USD1	2,885.00
Equities	PVTPL FIRST TENN BK N A MEMPHIS TENN PERP PFD STK CL A	195.00
Equities	PVTPL FIRST TENN BK N A MEMPHIS TENN PERP PFD STK CL A	845.00
Equities	PVTPL GDR RELIANCE INDS LTD GLOBAL DEPOSITARY RCPTS 144A	229,240.00
Equities	PVTPL GDR RELIANCE INDS LTD GLOBAL DEPOSITARY RCPTS 144A	75,140.00
Equities	PVTPL GDR STATE BK INDIA GLOBAL DEPOSITARY RCPT	85,700.00
Equities	PVTPL GDR STATE BK INDIA GLOBAL DEPOSITARY RCPT	28,770.00
Equities	PVTPL GREEN FIELD ENERGY SVCS INC WT EXP144A	126.00
Equities	PVTPL GREEN FIELD ENERGY SVCS INC WT EXP144A	560.00
Equities	PYRAMID OIL CO COM	425.00
Equities	PYRAMID OIL CO COM	100.00
Equities	PZENA INVT MGMT INC CL A SHS	6,455.00
Equities	PZENA INVT MGMT INC CL A SHS	2,200.00
Equities	Q E P INC COM	500.00
Equities	Q E P INC COM	200.00
Equities	QAD INC CL A STOCK	1,800.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	QAD INC CL A STOCK	900.00
Equities	QAD INC COM USD0.001 CLASS 'B'	475.00
Equities	QAD INC COM USD0.001 CLASS 'B'	200.00
Equities	QBE INS GROUP NPV	571,439.00
Equities	QBE INS GROUP NPV	181,713.00
Equities	QC HLDGS INC COM	1,581.00
Equities	QC HLDGS INC COM	500.00
Equities	QEP RES INC COM STK	15,752.00
Equities	QEP RES INC COM STK	6,378.00
Equities	QLIK TECHNOLOGIES INC COM STK	11,290.00
Equities	QLIK TECHNOLOGIES INC COM STK	3,724.00
Equities	QLOGIC CORP COM	8,842.00
Equities	QLOGIC CORP COM	4,000.00
Equities	QLT INC COM STK	2,068.00
Equities	QLT INC COM STK	1,000.00
Equities	QUAD SYS CORP COM	8,400.00
Equities	QUAKER CHEM CORP COM	3,243.00
Equities	QUAKER CHEM CORP COM	1,500.00
Equities	QUAKER FABRIC CORP NEW COM	8,200.00
Equities	QUALCOMM INC COM	151,824.00
Equities	QUALCOMM INC COM	61,471.00
Equities	QUALCOMM INC COM	24,720.00
Equities	QUALCOMM INC COM	9,610.00
Equities	QUALCOMM INC COM	16,300.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	QUALCOMM INC COM	6,300.00
Equities	QUALITY SYS INC COM STK	8,862.00
Equities	QUALITY SYS INC COM STK	4,100.00
Equities	QUALMARK CORP COM ISIN #US7475871031	2,293.00
Equities	QUALMARK CORP COM ISIN #US7475871031	200.00
Equities	QUALSTAR CORP COM	1,575.00
Equities	QUALSTAR CORP COM	900.00
Equities	QUANEX BLDG PRODS CORP COM STK	4,748.00
Equities	QUANEX BLDG PRODS CORP COM STK	2,200.00
Equities	QUANTA SVCS INC COM	18,711.00
Equities	QUANTA SVCS INC COM	7,574.00
Equities	QUANTUM CORP DSSG COM	13,868.00
Equities	QUANTUM CORP DSSG COM	5,000.00
Equities	QUANTUM FUEL SYS TCHNLGIS WRLDWDE INC COM NEW	252.00
Equities	QUEST DIAGNOSTICS INC COM	13,886.00
Equities	QUEST DIAGNOSTICS INC COM	5,621.00
Equities	QUESTCOR PHARMACEUTICALS INC COM	7,493.00
Equities	QUESTCOR PHARMACEUTICALS INC COM	3,400.00
Equities	QUICKLOGIC CORP CDT-COM STK	2,987.00
Equities	QUICKLOGIC CORP CDT-COM STK	1,000.00
Equities	QUIDEL CORP COM	5,105.00
Equities	QUIDEL CORP COM	2,400.00
Equities	QUIKSILVER INC COM	15,870.00
Equities	QUIKSILVER INC COM	3,900.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	QUINENCO SA COM NPV	437,393.00
Equities	QUINENCO SA COM NPV	141,029.00
Equities	RADIAN GROUP INC COM	19,122.00
Equities	RADIAN GROUP INC COM	6,900.00
Equities	RADIO ONE INC CL A	11,184.00
Equities	RADIO ONE INC CL A	3,900.00
Equities	RADIOSHACK CORP COM	7,797.00
Equities	RADIOSHACK CORP COM	1,394.00
Equities	RADISYS CORP COM	2,562.00
Equities	RADISYS CORP COM	900.00
Equities	RADNET INC COM STK	10,498.00
Equities	RADNET INC COM STK	2,146.00
Equities	RAGING RIV EXPL INC COM STK	103,500.00
Equities	RAGING RIV EXPL INC COM STK	33,500.00
Equities	RAINMAKER SYS INC COM NEW	956.00
Equities	RAINMAKER SYS INC COM NEW	500.00
Equities	RAIT FINL TR COM NEW	4,845.00
Equities	RAIT FINL TR COM NEW	2,724.00
Equities	RAKUTEN INC NPV	75,100.00
Equities	RAKUTEN INC NPV	24,200.00
Equities	RALPH LAUREN CORP CL A CL A	5,351.00
Equities	RALPH LAUREN CORP CL A CL A	2,167.00
Equities	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT	7,731.00
Equities	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT	700.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	RAMSAY HEALTH CARE NPV	22,106.00
Equities	RAMSAY HEALTH CARE NPV	7,184.00
Equities	RAND WORLDWIDE INC COM STOCK	342.00
Equities	RAND WORLDWIDE INC COM STOCK	100.00
Equities	RANGE RES CORP COM	14,329.00
Equities	RANGE RES CORP COM	5,802.00
Equities	RANGE RES CORP COM	37,950.00
Equities	RANGE RES CORP COM	12,790.00
Equities	RASER TECHNOLOGIES INC COM	6,049.00
Equities	RAVEN INDS INC COM STK	6,662.00
Equities	RAVEN INDS INC COM STK	3,200.00
Equities	RAYTHEON CO USD0.01	28,524.00
Equities	RAYTHEON CO USD0.01	11,547.00
Equities	RAYTHEON CO USD0.01	29,700.00
Equities	RAYTHEON CO USD0.01	10,000.00
Equities	RAYTHEON CO USD0.01	6,525.00
Equities	RAYTHEON CO USD0.01	2,535.00
Equities	RBC BEARINGS INC COM	2,126.00
Equities	RBC BEARINGS INC COM	1,000.00
Equities	RCM TECHNOLOGIES INC COM NEW	3,118.00
Equities	RCM TECHNOLOGIES INC COM NEW	1,100.00
Equities	READING INTL INC CL A CL A	2,554.00
Equities	READING INTL INC CL A CL A	900.00
Equities	REALNETWORKS INC COM NEW	4,575.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	REALNETWORKS INC COM NEW	1,600.00
Equities	REALPAGE INC COM STK	1,346.00
Equities	REALPAGE INC COM STK	316.00
Equities	REALTY FIN CORP COM	5,199.00
Equities	REALTY FIN CORP COM	300.00
Equities	RECKITT BENCK GRP ORD GBP0.10	53,700.00
Equities	RECKITT BENCK GRP ORD GBP0.10	17,329.00
Equities	RED HAT INC COM	16,660.00
Equities	RED HAT INC COM	6,742.00
Equities	RED HAT INC COM	81,186.00
Equities	RED HAT INC COM	27,362.00
Equities	RED HAT INC COM	30,560.00
Equities	RED HAT INC COM	11,870.00
Equities	RED LIONS HOTELS CORP COM	2,181.00
Equities	RED LIONS HOTELS CORP COM	800.00
Equities	RED ROBIN GOURMET BURGERS INC COM	3,168.00
Equities	RED ROBIN GOURMET BURGERS INC COM	1,500.00
Equities	REDWOOD TR INC COM	9,042.00
Equities	REDWOOD TR INC COM	4,200.00
Equities	REGENCY ENERGY PARTNERS L P	96,520.00
Equities	REGENCY ENERGY PARTNERS L P	27,310.00
Equities	REGENERON PHARMACEUTICALS INC COM	6,712.00
Equities	REGENERON PHARMACEUTICALS INC COM	2,717.00
Equities	REGENT ASSISTED LIVING INC COM	2,362.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	REGIONS FINL CORP DEP SHS REPSTG 1/40TH PERP PFD SER A	2,920.00
Equities	REGIONS FINL CORP DEP SHS REPSTG 1/40TH PERP PFD SER A	12,420.00
Equities	REGIONS FINL CORP NEW COM	364,200.00
Equities	REGIONS FINL CORP NEW COM	124,193.00
Equities	REGIONS FINL CORP NEW COM	50,277.00
Equities	REGIONS FINL CORP NEW COM	197,650.00
Equities	REGIONS FINL CORP NEW COM	586,450.00
Equities	REGIS CORP MINN COM	8,799.00
Equities	REGIS CORP MINN COM	4,000.00
Equities	REINS GROUP AMER SUB DEB	2,022.00
Equities	REINS GROUP AMER SUB DEB	8,583.00
Equities	REIS INC COM STK	4,546.00
Equities	REIS INC COM STK	1,600.00
Equities	RELIV INTL INC COM	1,125.00
Equities	RELIV INTL INC COM	500.00
Equities	RELM WIRELESS CORP COM	1,119.00
Equities	RELM WIRELESS CORP COM	600.00
Equities	RENASANT CORP COM	3,335.00
Equities	RENASANT CORP COM	1,200.00
Equities	RENT A CTR INC NEW COM	6,260.00
Equities	RENT A CTR INC NEW COM	2,900.00
Equities	RENTRAK CORP COM	4,174.00
Equities	RENTRAK CORP COM	1,500.00
Equities	REP AWYS HLDGS INC COM USD0.001	2,256.00

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Asset Category	Asset Description	Shares/Par Value
Equities	REP AWYS HLDGS INC COM USD0.001	800.00
Equities	REP BANCORP INC KY CDT-CL A COM STK	2,271.00
Equities	REP BANCORP INC KY CDT-CL A COM STK	800.00
Equities	REPLIGEN CORP COM STK USD0.01	7,161.00
Equities	REPLIGEN CORP COM STK USD0.01	2,900.00
Equities	REPROS THERAPEUTICS INCORPORATED COMMON STOCK	730.00
Equities	REPROS THERAPEUTICS INCORPORATED COMMON STOCK	2,100.00
Equities	REPUBLIC SVCS INC COM	26,077.00
Equities	REPUBLIC SVCS INC COM	10,557.00
Equities	REPUBLIC SVCS INC COM	59,300.00
Equities	REPUBLIC SVCS INC COM	20,000.00
Equities	REPUBLIC SVCS INC COM	12,545.00
Equities	REPUBLIC SVCS INC COM	4,860.00
Equities	RESEARCH FRONTIERS INC COM	2,256.00
Equities	RESEARCH FRONTIERS INC COM	800.00
Equities	RESMED INC COM	5,000.00
Equities	RESOLUTE ENERGY CORP COM	2,137.00
Equities	RESOLUTE ENERGY CORP COM	800.00
Equities	RESOLUTE FST PRODS INC COM	8,132.00
Equities	RESOLUTE FST PRODS INC COM	4,298.00
Equities	RESOLUTION LTD ORD NPV	811,218.00
Equities	RESOLUTION LTD ORD NPV	267,791.00
Equities	RESOURCE AMER INC CL A COM	5,124.00
Equities	RESOURCE AMER INC CL A COM	1,800.00

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Asset Category	Asset Description	Shares/Par Value
Equities	RESOURCE CAP CORP COM	12,243.00
Equities	RESOURCE CAP CORP COM	1,300.00
Equities	RESOURCES CONNECTION INC COM	5,564.00
Equities	RESOURCES CONNECTION INC COM	2,600.00
Equities	RETAIL OPPORTUNITY INVTS CORP COM STK	5,300.00
Equities	RETAIL OPPORTUNITY INVTS CORP COM STK	1,800.00
Equities	REUNION INDS INC COM	1,769.00
Equities	REUNION INDS INC COM	200.00
Equities	REVLON INC CL A NEW COM STK	1,269.00
Equities	REVLON INC CL A NEW COM STK	400.00
Equities	REX AMERICAN RESOURCES CORP	3,501.00
Equities	REX AMERICAN RESOURCES CORP	1,005.00
Equities	REX ENERGY CORP COM STK	3,587.00
Equities	REX ENERGY CORP COM STK	3,000.00
Equities	REXAHN PHARMACEUTICALS INC COM	3,500.00
Equities	REXAHN PHARMACEUTICALS INC COM	1,200.00
Equities	REYNOLDS AMERICAN INC COM	27,974.00
Equities	REYNOLDS AMERICAN INC COM	11,322.00
Equities	RF INDS LTD COM PAR \$0.01 COM PAR \$0.01	1,625.00
Equities	RF INDS LTD COM PAR \$0.01 COM PAR \$0.01	500.00
Equities	RF MICRO DEVICES INC COM	27,962.00
Equities	RF MICRO DEVICES INC COM	12,800.00
Equities	RGC RES INC COM	260.00
Equities	RICHARDSON ELECTRS LTD COM	1,537.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	RICHARDSON ELECTRS LTD COM	500.00
Equities	RICHTER GEDEON NYRT HUF1000	6,600.00
Equities	RICHTER GEDEON NYRT HUF1000	2,100.00
Equities	RICHTER GEDEON NYRT HUF1000	23,090.00
Equities	RICHTER GEDEON NYRT HUF1000	7,350.00
Equities	RICOH CO LTD NPV	393,000.00
Equities	RICOH CO LTD NPV	127,000.00
Equities	RICOH CO LTD NPV	532,500.00
Equities	RICOH CO LTD NPV	170,000.00
Equities	RIGEL PHARMACEUTICALS INC COM NEW STK	7,665.00
Equities	RIGEL PHARMACEUTICALS INC COM NEW STK	2,076.00
Equities	RIMAGE CORP COM	2,159.00
Equities	RIMAGE CORP COM	700.00
Equities	RINNAI CORP NPV	10,100.00
Equities	RINNAI CORP NPV	3,200.00
Equities	RIO TINTO LIMITED NPV	28,345.00
Equities	RIO TINTO LIMITED NPV	9,211.00
Equities	RIO TINTO ORD GBP0.10	76,148.00
Equities	RIO TINTO ORD GBP0.10	24,566.00
Equities	RITE AID CORP COM	50,374.00
Equities	RITE AID CORP COM	26,959.00
Equities	RIVERBED TECHNOLOGY INC COM	887.00
Equities	RIVERBED TECHNOLOGY INC COM	416.00
Equities	RIVERVIEW BANCORP INC COM STK	3,924.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	RIVERVIEW BANCORP INC COM STK	1,400.00
Equities	RLI CORP COM	3,149.00
Equities	RLI CORP COM	1,500.00
Equities	RLJ ENTMT INC COM	60.00
Equities	RLJ ENTMT INC COM	3.00
Equities	RLJ LODGING TR COM REIT	16,061.00
Equities	RLJ LODGING TR COM REIT	6,200.00
Equities	ROADHOUSE GRILL INC COM	5,534.00
Equities	ROBERT HALF INTL INC COM	12,262.00
Equities	ROBERT HALF INTL INC COM	4,964.00
Equities	ROBERT HALF INTL INC COM	30,400.00
Equities	ROBERT HALF INTL INC COM	11,700.00
Equities	ROCHE HLDGS AG GENUSSSCHEINE NPV	31,987.00
Equities	ROCHE HLDGS AG GENUSSSCHEINE NPV	10,330.00
Equities	ROCHE HLDGS AG GENUSSSCHEINE NPV	52,903.00
Equities	ROCHE HLDGS AG GENUSSSCHEINE NPV	17,330.00
Equities	ROCHESTER MED CORP COM	3,162.00
Equities	ROCHESTER MED CORP COM	1,100.00
Equities	ROCKFORD CORP COM ISIN US77316P1012	3,368.00
Equities	ROCKFORD CORP COM ISIN US77316P1012	1,100.00
Equities	ROCK-TENN CO CL A CL A	20,600.00
Equities	ROCK-TENN CO CL A CL A	7,900.00
Equities	ROCKVILLE FINL INC NEW COM	3,117.00
Equities	ROCKVILLE FINL INC NEW COM	1,100.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ROCKWELL AUTOMATION	12,272.00
Equities	ROCKWELL AUTOMATION	4,967.00
Equities	ROCKWELL COLLINS INC COM	11,921.00
Equities	ROCKWELL COLLINS INC COM	4,825.00
Equities	ROCKWELL MEDICAL INC COM	500.00
Equities	ROCKWELL MEDICAL INC COM	200.00
Equities	ROCKY BRANDS INC COM STK	544.00
Equities	ROCKY BRANDS INC COM STK	200.00
Equities	ROCKY MTN CHOCOLATE FACTORY INC COM PAR \$0.03 COM PAR \$0.03	3,104.00
Equities	ROCKY MTN CHOCOLATE FACTORY INC COM PAR \$0.03 COM PAR \$0.03	1,100.00
Equities	ROFIN SINAR TECHNOLOGIES INC COM	3,331.00
Equities	ROFIN SINAR TECHNOLOGIES INC COM	1,600.00
Equities	ROGERS CORP COM	3,917.00
Equities	ROGERS CORP COM	1,800.00
Equities	ROHTO PHARMACEUTICAL CO NPV	40,000.00
Equities	ROHTO PHARMACEUTICAL CO NPV	13,000.00
Equities	ROLLS ROYCE HLDGS C SHS ENTITLEMENT(JUL 2013)	23,002,700.00
Equities	ROLLS ROYCE HLDGS C SHS ENTITLEMENT(JUL 2013)	7,354,200.00
Equities	ROLLS ROYCE HLDGS ORD GBP0.20	193,400.00
Equities	ROLLS ROYCE HLDGS ORD GBP0.20	62,500.00
Equities	ROMA FINL CORP COM STK	9,728.00
Equities	ROMA FINL CORP COM STK	4,400.00
Equities	RONA INC COM NPV	362,430.00
Equities	RONA INC COM NPV	118,900.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ROPER INDS INC NEW COM	8,701.00
Equities	ROPER INDS INC NEW COM	3,522.00
Equities	ROPER INDS INC NEW COM	33,079.00
Equities	ROPER INDS INC NEW COM	11,148.00
Equities	ROSETTA RES INC COM	8,910.00
Equities	ROSETTA RES INC COM	4,100.00
Equities	ROSETTA STONE INC COM	3,172.00
Equities	ROSETTA STONE INC COM	3,100.00
Equities	ROSNEFT OJSC GDR EACH REPR 1 ORD 'REGS'	458,960.00
Equities	ROSNEFT OJSC GDR EACH REPR 1 ORD 'REGS'	146,010.00
Equities	ROSS STORES INC COM	19,314.00
Equities	ROSS STORES INC COM	7,817.00
Equities	ROUSE PPTYS INC COM	2,381.00
Equities	ROUSE PPTYS INC COM	1,600.00
Equities	ROVI CORP COM	10,571.00
Equities	ROVI CORP COM	6,400.00
Equities	ROWAN COMPANIES PLC	10,913.00
Equities	ROWAN COMPANIES PLC	4,418.00
Equities	ROWAN COMPANIES PLC	42,870.00
Equities	ROWAN COMPANIES PLC	14,440.00
Equities	ROWE COMPANIES (THE)	5,035.00
Equities	ROYAL BANCSHARES PA INC CL A CL A	1,787.00
Equities	ROYAL BANCSHARES PA INC CL A CL A	800.00
Equities	ROYAL BK OF CANADA COM NPV	83,200.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	ROYAL BK OF CANADA COM NPV	26,800.00
Equities	ROYAL DUTCH SHELL 'A'SHS EUR0.07	161,308.00
Equities	ROYAL DUTCH SHELL 'A'SHS EUR0.07	52,085.00
Equities	ROYAL DUTCH SHELL 'A'SHS EUR0.07	241.00
Equities	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)	8,239.00
Equities	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)	2,655.00
Equities	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)	411,360.00
Equities	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)	131,865.00
Equities	ROYAL DUTCH SHELL 'B'ORD EUR0.07	178,048.00
Equities	ROYAL DUTCH SHELL 'B'ORD EUR0.07	57,499.00
Equities	ROYALE ENERGY INC	1,936.00
Equities	ROYALE ENERGY INC	700.00
Equities	RTI INTL METALS INC COM	4,645.00
Equities	RTI INTL METALS INC COM	1,600.00
Equities	RTI SURGICAL INC	4,187.00
Equities	RTI SURGICAL INC	1,500.00
Equities	RUBICON TECHNOLOGY INC COM MON STK	2,212.00
Equities	RUBICON TECHNOLOGY INC COM MON STK	800.00
Equities	RUBY TUESDAY INC COM	8,208.00
Equities	RUBY TUESDAY INC COM	2,900.00
Equities	RUDOPLH TECHNOLOGIES INC COM	7,213.00
Equities	RUDOPLH TECHNOLOGIES INC COM	4,000.00
Equities	RUSH ENTERPRISES INC CL A CL A	9,824.00
Equities	RUSH ENTERPRISES INC CL A CL A	4,400.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	RUSH ENTERPRISES INC CL B CL B COM	1,153.00
Equities	RUSH ENTERPRISES INC CL B CL B COM	400.00
Equities	RUTHS HOSPITALITY GROUP INC	1,231.00
Equities	RUTHS HOSPITALITY GROUP INC	400.00
Equities	RXI PHARMACEUTICALS CORP NEW COM	306.00
Equities	RXI PHARMACEUTICALS CORP NEW COM	100.00
Equities	RYDER SYS INC COM	4,562.00
Equities	RYDER SYS INC COM	1,847.00
Equities	RYDER SYS INC COM	18,450.00
Equities	RYDER SYS INC COM	54,725.00
Equities	RYLAND GROUP INC COM	3,837.00
Equities	RYLAND GROUP INC COM	24,350.00
Equities	RYLAND GROUP INC COM	72,225.00
Equities	RYLAND GROUP INC COM	1,400.00
Equities	RYMAN HOSPITALITY PPTYS INC COM	5,457.00
Equities	RYMAN HOSPITALITY PPTYS INC COM	2,489.00
Equities	S & T BANCORP INC COM STK	5,775.00
Equities	S & T BANCORP INC COM STK	2,600.00
Equities	S STR FINL CORP COM	819.00
Equities	S STR FINL CORP COM	400.00
Equities	S W BANCORP INC OKLA COM	1,875.00
Equities	S W BANCORP INC OKLA COM	600.00
Equities	S Y BANCORP INC COM	4,537.00
Equities	S Y BANCORP INC COM	2,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	S.W. AIRL CO COM	117,400.00
Equities	S.W. AIRL CO COM	63,468.00
Equities	S.W. AIRL CO COM	25,688.00
Equities	SABA SOFTWARE INC COM NEW STK	3,947.00
Equities	SABA SOFTWARE INC COM NEW STK	4,800.00
Equities	SABRA HEALTH CARE REIT INC COM	4,719.00
Equities	SABRA HEALTH CARE REIT INC COM	10,105.00
Equities	SABRA HEALTH CARE REIT INC COM	3,905.00
Equities	SABRA HEALTH CARE REIT INC COM	1,800.00
Equities	SAFEGUARD SCIENTIFICS INC COM NEW COM NEW	2,115.00
Equities	SAFEGUARD SCIENTIFICS INC COM NEW COM NEW	700.00
Equities	SAFESTITCH MED INC COM STK	731.00
Equities	SAFESTITCH MED INC COM STK	100.00
Equities	SAFETY INS GROUP INC COM	1,469.00
Equities	SAFETY INS GROUP INC COM	6,000.00
Equities	SAFETY INS GROUP INC COM	2,325.00
Equities	SAFETY INS GROUP INC COM	700.00
Equities	SAFEWAY INC COM NEW	21,185.00
Equities	SAFEWAY INC COM NEW	8,578.00
Equities	SAFEWAY INC COM NEW	103,150.00
Equities	SAFEWAY INC COM NEW	34,750.00
Equities	SAFRAN SA EUR0.20	34,740.00
Equities	SAFRAN SA EUR0.20	11,220.00
Equities	SAGA COMMUNICATIONS INC CL A NEW CL A NEW	764.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SAGA COMMUNICATIONS INC CL A NEW CL A NEW	266.00
Equities	SAGENT PHARMACEUTICALS INC COM STK	1,900.00
Equities	SAIA INC COM STK	3,205.00
Equities	SAIA INC COM STK	1,050.00
Equities	SAIC INC COM STK USD0.0001	24,980.00
Equities	SAIC INC COM STK USD0.0001	10,113.00
Equities	SAKS INC COM	19,872.00
Equities	SAKS INC COM	9,200.00
Equities	SALEM COMMUNICATIONS CORP DEL CL A COM STK	2,531.00
Equities	SALEM COMMUNICATIONS CORP DEL CL A COM STK	900.00
Equities	SALESFORCE COM INC COM STK	47,690.00
Equities	SALESFORCE COM INC COM STK	19,311.00
Equities	SALESFORCE COM INC COM STK	41,550.00
Equities	SALESFORCE COM INC COM STK	16,080.00
Equities	SAMSUNG ELECTRONIC KRW5000	2,121.00
Equities	SAMSUNG ELECTRONIC KRW5000	701.00
Equities	SAMSUNG FIRE & MARINE INS.CO.LTD	4,995.00
Equities	SAMSUNG FIRE & MARINE INS.CO.LTD	1,611.00
Equities	SAMSUNG FIRE & MARINE INS.CO.LTD	16,531.00
Equities	SAMSUNG FIRE & MARINE INS.CO.LTD	5,262.00
Equities	SANDERSON FARMS INC COM	3,724.00
Equities	SANDERSON FARMS INC COM	1,700.00
Equities	SANDISK CORP COM	21,381.00
Equities	SANDISK CORP COM	8,657.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SANDRIDGE ENERGY INC PERP PFD CONV 8.50%	968.00
Equities	SANDRIDGE ENERGY INC PERP PFD CONV 8.50%	3,411.00
Equities	SANDRIDGE ENERGY PERP PFD CONV 7.00%	803.00
Equities	SANDRIDGE ENERGY PERP PFD CONV 7.00%	2,833.00
Equities	SANDS CHINA LTD USD0.01	279,200.00
Equities	SANDS CHINA LTD USD0.01	90,800.00
Equities	SANDY SPRING BANCORP INC CMT-COM	1,918.00
Equities	SANDY SPRING BANCORP INC CMT-COM	700.00
Equities	SANFILIPPO JOHN B & SON INC COM	675.00
Equities	SANFILIPPO JOHN B & SON INC COM	300.00
Equities	SANGAMO BIOSCIENCES INC COM STK	10,275.00
Equities	SANGAMO BIOSCIENCES INC COM STK	4,800.00
Equities	SANMINA CORP COM	9,411.00
Equities	SANMINA CORP COM	4,400.00
Equities	SANOFI EUR2	77,683.00
Equities	SANOFI EUR2	25,087.00
Equities	SANOFI EUR2	75,988.00
Equities	SANOFI EUR2	24,179.00
Equities	SANTARUS INC COM	6,555.00
Equities	SANTARUS INC COM	2,800.00
Equities	SANTEN PHARM CO NPV	7,100.00
Equities	SANTEN PHARM CO NPV	2,300.00
Equities	SAP AG ORD NPV	61,810.00
Equities	SAP AG ORD NPV	19,961.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SAPIENT CORP COM	15,158.00
Equities	SAPIENT CORP COM	7,000.00
Equities	SARAS RAFFINERIE NPV	4,219,893.00
Equities	SARAS RAFFINERIE NPV	1,305,200.00
Equities	SAREPTA THERAPEUTICS INC COM	3,210.00
Equities	SAREPTA THERAPEUTICS INC COM	1,416.00
Equities	SASOL NPV	33,400.00
Equities	SASOL NPV	10,800.00
Equities	SATCON TECHNOLOGY CORP COM NEW COM NEW	810.00
Equities	SATCON TECHNOLOGY CORP COM NEW COM NEW	388.00
Equities	SAUL CTRS INC COM	1,948.00
Equities	SAUL CTRS INC COM	900.00
Equities	SAVIENT PHARMACEUTICALS INC COM STK	11,661.00
Equities	SAVIENT PHARMACEUTICALS INC COM STK	7,400.00
Equities	SBERBANK ROSSII RUB3(USD)	670,700.00
Equities	SBERBANK ROSSII RUB3(USD)	216,300.00
Equities	SBI HLDGS INC NPV	71,000.00
Equities	SBI HLDGS INC NPV	22,800.00
Equities	SCAN OPTICS INC COM	8,600.00
Equities	SCANA CORP NEW COM	12,258.00
Equities	SCANA CORP NEW COM	4,963.00
Equities	SCANSOURCE INC COM	2,950.00
Equities	SCANSOURCE INC COM	1,300.00
Equities	SCBT FINL CORP COM	2,533.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SCBT FINL CORP COM	1,100.00
Equities	SCHAWK INC CL A COM STK	2,825.00
Equities	SCHAWK INC CL A COM STK	900.00
Equities	SCHEID VINEYARDS INC CL A NEW COM	460.00
Equities	SCHEID VINEYARDS INC CL A NEW COM	200.00
Equities	SCHLOTZSKYS INC COM	2,581.00
Equities	SCHLUMBERGER LTD COM COM	116,818.00
Equities	SCHLUMBERGER LTD COM COM	47,292.00
Equities	SCHNEIDER ELECTRIC EUR4.00	47,858.00
Equities	SCHNEIDER ELECTRIC EUR4.00	15,452.00
Equities	SCHNITZER STL INDS INC CL A	3,037.00
Equities	SCHNITZER STL INDS INC CL A	1,400.00
Equities	SCHOLASTIC CORP COM	4,494.00
Equities	SCHOLASTIC CORP COM	1,900.00
Equities	SCHULMAN A INC COM	4,613.00
Equities	SCHULMAN A INC COM	2,100.00
Equities	SCHWAB CHARLES CORP COM NEW	96,725.00
Equities	SCHWAB CHARLES CORP COM NEW	39,158.00
Equities	SCHWEITZER-MAUDUIT INTL INC COM	5,336.00
Equities	SCHWEITZER-MAUDUIT INTL INC COM	2,400.00
Equities	SCICLONE PHARMACEUTICALS INC DEL COM	6,530.00
Equities	SCICLONE PHARMACEUTICALS INC DEL COM	2,300.00
Equities	SCIENTIFIC GAMES CORP	8,602.00
Equities	SCIENTIFIC GAMES CORP	3,900.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SCIQUEST INC NEW COM	1,997.00
Equities	SCIQUEST INC NEW COM	1,900.00
Equities	SCO GROUP INC COM STK	6,400.00
Equities	SCOPE INDS COM STOCK	306.00
Equities	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK	7,471.00
Equities	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK	3,023.00
Equities	SEABOARD CORP DEL COM	58.00
Equities	SEABOARD CORP DEL COM	20.00
Equities	SEACHANGE INTL INC COM	3,653.00
Equities	SEACHANGE INTL INC COM	1,300.00
Equities	SEACOAST BKG CORP FLA COM	2,020.00
Equities	SEACOAST BKG CORP FLA COM	900.00
Equities	SEACOR HLDGS INC COM	1,219.00
Equities	SEACOR HLDGS INC COM	527.00
Equities	SEAGATE TECHNOLOGY PLC COM USD0.00001	99,000.00
Equities	SEAGATE TECHNOLOGY PLC COM USD0.00001	28,040.00
Equities	SEAGATE TECHNOLOGY PLC COM USD0.00001	11,351.00
Equities	SEALED AIR CORP NEW COM STK	17,208.00
Equities	SEALED AIR CORP NEW COM STK	6,968.00
Equities	SEALED AIR CORP NEW COM STK	55,440.00
Equities	SEALED AIR CORP NEW COM STK	18,690.00
Equities	SEATTLE GENETICS INC COM	8,195.00
Equities	SEATTLE GENETICS INC COM	3,700.00
Equities	SECURE ENERGY SERV COM NPV	104,700.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SECURE ENERGY SERV COM NPV	33,100.00
Equities	SECURE ENERGY SERVICES INC COM 144A	8,500.00
Equities	SECURE ENERGY SERVICES INC COM 144A	3,300.00
Equities	SECURITY NATL FINL CORP CL A NEW CL A NEW	981.00
Equities	SECURITY NATL FINL CORP CL A NEW CL A NEW	551.00
Equities	SED INTL HLDGS INC COM NEW COM NEW	1,756.00
Equities	SED INTL HLDGS INC COM NEW COM NEW	600.00
Equities	SEIBELS BRUCE GROUP INC COM PAR \$1000	5.00
Equities	SEKISUI HOUSE NPV	29,000.00
Equities	SEKISUI HOUSE NPV	9,000.00
Equities	SELECT COMFORT CORP OC-CAP STK OC-CAP STK	7,274.00
Equities	SELECT COMFORT CORP OC-CAP STK OC-CAP STK	3,200.00
Equities	SELECT MED HLDGS CORP COM	4,900.00
Equities	SELECTICA INC DEL COM NEW COM NEW	421.00
Equities	SELECTICA INC DEL COM NEW COM NEW	200.00
Equities	SELECTIVE INS GROUP INC COM	6,783.00
Equities	SELECTIVE INS GROUP INC COM	3,100.00
Equities	SEMBCORP INDUSTRIE NPV (POST REORG)	179,000.00
Equities	SEMBCORP INDUSTRIE NPV (POST REORG)	58,000.00
Equities	SEMGROUP CORP CL A CL A	5,300.00
Equities	SEMGROUP CORP CL A CL A	2,300.00
Equities	SEMPRA ENERGY INC COM STK	19,806.00
Equities	SEMPRA ENERGY INC COM STK	8,018.00
Equities	SEMTECH CORP COM	7,405.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SEMTECH CORP COM	3,400.00
Equities	SENECA FOODS CORP NEW CL A	44.00
Equities	SENOMYX INC COM USD0.001	2,143.00
Equities	SENOMYX INC COM USD0.001	900.00
Equities	SENSIENT TECHNOLOGIES CORP COM	5,754.00
Equities	SENSIENT TECHNOLOGIES CORP COM	2,500.00
Equities	SEQUENOM INC COM NEW STK	7,596.00
Equities	SEQUENOM INC COM NEW STK	2,700.00
Equities	SERVOTRONICS INC COM	206.00
Equities	SERVOTRONICS INC COM	200.00
Equities	SEVCON INC COM	894.00
Equities	SEVCON INC COM	200.00
Equities	SEVEN & I HOLDINGS NPV	66,900.00
Equities	SEVEN & I HOLDINGS NPV	21,500.00
Equities	SEVEN GROUP HLDGS NPV	19,578.00
Equities	SEVEN GROUP HLDGS NPV	6,369.00
Equities	SEVEN WEST MEDIA LIMITED	72,463.00
Equities	SEVEN WEST MEDIA LIMITED	23,534.00
Equities	SEVERN BANCORP INC ANNAPOLIS MD CMT-COM CMT-COM	1,122.00
Equities	SEVERN BANCORP INC ANNAPOLIS MD CMT-COM CMT-COM	400.00
Equities	SHANGHAI INDUSTRIAL HOLDINGS HKD0.10	1,075,000.00
Equities	SHANGHAI INDUSTRIAL HOLDINGS HKD0.10	338,000.00
Equities	SHANGRI-LA ASIA HKD1	652,000.00
Equities	SHANGRI-LA ASIA HKD1	210,000.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	SHARPER IMAGE CORP COM	1,900.00
Equities	SHARPER IMAGE CORP COM	200.00
Equities	SHELLS SEAFOOD RESTAURANTS INC COM	44.00
Equities	SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM	4,176.00
Equities	SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM	1,500.00
Equities	SHENZHOU INTERNATI HKD0.10	222,000.00
Equities	SHENZHOU INTERNATI HKD0.10	72,000.00
Equities	SHERWIN-WILLIAMS CO COM	7,524.00
Equities	SHERWIN-WILLIAMS CO COM	3,045.00
Equities	SHFL ENTMT INC COM	4,579.00
Equities	SHFL ENTMT INC COM	1,600.00
Equities	SHILOH INDS INC COM	3,543.00
Equities	SHILOH INDS INC COM	1,200.00
Equities	SHIMACHU CO LTD NPV	71,900.00
Equities	SHIMACHU CO LTD NPV	23,000.00
Equities	SHIMAMURA CO NPV	30,900.00
Equities	SHIMAMURA CO NPV	9,900.00
Equities	SHIN-ETSU CHEMICAL NPV	44,260.00
Equities	SHIN-ETSU CHEMICAL NPV	14,890.00
Equities	SHINHAN FIN GROUP KRW5000	51,110.00
Equities	SHINHAN FIN GROUP KRW5000	16,480.00
Equities	SHINSEGAE CO KRW5000	5,189.00
Equities	SHINSEGAE CO KRW5000	1,673.00
Equities	SHINSEGAE CO KRW5000	8,362.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SHINSEGAE CO KRW5000	2,493.00
Equities	SHINSEI BANK NPV	578,000.00
Equities	SHINSEI BANK NPV	186,000.00
Equities	SHIP FINANCE INTERNATIONAL COMMON STK	5,533.00
Equities	SHIP FINANCE INTERNATIONAL COMMON STK	2,600.00
Equities	SHIP HEALTHCARE HOLDINGS INC NPV	38,500.00
Equities	SHIP HEALTHCARE HOLDINGS INC NPV	12,400.00
Equities	SHIRE PLC ORD GBP0.05	121,420.00
Equities	SHIRE PLC ORD GBP0.05	38,640.00
Equities	SHOE CARNIVAL INC COM	2,405.00
Equities	SHOE CARNIVAL INC COM	800.00
Equities	SHOLOGGE INC COM	1,550.00
Equities	SHOLOGGE INC COM	100.00
Equities	SHOPPERS DRUG MART COM	18,200.00
Equities	SHOPPERS DRUG MART COM	5,900.00
Equities	SHOPRITE HLDGS LTD ZAR0.01134	104,200.00
Equities	SHOPRITE HLDGS LTD ZAR0.01134	33,600.00
Equities	SHORE BANCSHARES INC COM	1,795.00
Equities	SHORE BANCSHARES INC COM	600.00
Equities	SHORETEL INC COM	1,623.00
Equities	SHORETEL INC COM	500.00
Equities	SHUTTERFLY INC COM	4,761.00
Equities	SHUTTERFLY INC COM	2,100.00
Equities	SIEBERT FINL CORP COM	6,387.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SIEMENS AG NPV(REGD)	91,935.00
Equities	SIEMENS AG NPV(REGD)	29,460.00
Equities	SIERRA BANCORP COM STK	469.00
Equities	SIERRA BANCORP COM STK	100.00
Equities	SIFCO INDS INC COM STK	1,156.00
Equities	SIFCO INDS INC COM STK	300.00
Equities	SIGA TECHNOLOGIES INC COM	1,175.00
Equities	SIGA TECHNOLOGIES INC COM	500.00
Equities	SIGHT RESOURCE CORP COM	200.00
Equities	SIGMA DESIGNS INC COM	3,368.00
Equities	SIGMA DESIGNS INC COM	1,200.00
Equities	SIGMA-ALDRICH CORP COM	10,574.00
Equities	SIGMA-ALDRICH CORP COM	4,281.00
Equities	SIGMA-ALDRICH CORP COM	33,793.00
Equities	SIGMA-ALDRICH CORP COM	11,389.00
Equities	SIGMA-ALDRICH CORP COM	24,800.00
Equities	SIGMA-ALDRICH CORP COM	9,500.00
Equities	SIGMATRON INTL INC COM	456.00
Equities	SIGMATRON INTL INC COM	300.00
Equities	SIGNATURE BK NY N Y COM	49,492.00
Equities	SIGNATURE BK NY N Y COM	16,680.00
Equities	SIGNATURE GROUP HLDGS INC COM	8,280.00
Equities	SIGNATURE GROUP HLDGS INC COM	500.00
Equities	SIGNET JEWELERS LTD ORD USD0.18	19,950.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SIGNET JEWELERS LTD ORD USD0.18	7,770.00
Equities	SILICON GRAPHICS INC COM	94,400.00
Equities	SILICON GRAPHICS INTL CORP COM	2,900.00
Equities	SILICON GRAPHICS INTL CORP COM	1,000.00
Equities	SILICON IMAGE INC COM STK	7,555.00
Equities	SILICON IMAGE INC COM STK	2,700.00
Equities	SILICON LABORATORIES INC COM	5,826.00
Equities	SILICON LABORATORIES INC COM	2,700.00
Equities	SILVER BAY RLTY TR CORP COM	4,829.00
Equities	SILVER BAY RLTY TR CORP COM	795.00
Equities	SIMCLAR INC COM STK	600.00
Equities	SIMCLAR INC COM STK	100.00
Equities	SIMMONS 1ST NATL CORP CL A \$5 PAR	2,137.00
Equities	SIMMONS 1ST NATL CORP CL A \$5 PAR	700.00
Equities	SIMON PROPERTY GROUP INC COM	7,000.00
Equities	SIMON PROPERTY GROUP INC COM	27,313.00
Equities	SIMON PROPERTY GROUP INC COM	11,055.00
Equities	SIMPLICITY BANCORP INC COM USD0.01	461.00
Equities	SIMPLICITY BANCORP INC COM USD0.01	200.00
Equities	SIMPSON MFG INC COM	5,835.00
Equities	SIMPSON MFG INC COM	2,700.00
Equities	SINCLAIR BROADCAST GROUP INC CL A	7,055.00
Equities	SINCLAIR BROADCAST GROUP INC CL A	3,200.00
Equities	SINGAPORE TELECOMMUNICATIONS NEW COM STK	760,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SINGAPORE TELECOMMUNICATIONS NEW COM STK	247,000.00
Equities	SINOTRANS LIMITED 'H'CN1	11,487,000.00
Equities	SINOTRANS LIMITED 'H'CN1	3,860,000.00
Equities	SIRONA DENTAL SYS INC COM STK	33,857.00
Equities	SIRONA DENTAL SYS INC COM STK	11,411.00
Equities	SITC INTERNATIONAL HKD0.10	3,299,000.00
Equities	SITC INTERNATIONAL HKD0.10	1,064,000.00
Equities	SIX FLAGS ENTMT CORP NEW COM	5,000.00
Equities	SIX FLAGS ENTMT CORP NEW COM	2,278.00
Equities	SJW CORP COM	3,222.00
Equities	SJW CORP COM	1,300.00
Equities	SKECHERS U S A INC CL A CL A ISIN #US8305661055	3,806.00
Equities	SKECHERS U S A INC CL A CL A ISIN #US8305661055	1,300.00
Equities	SKILLED HEALTHCARE GROUP INC CL A COM STK USD1	3,075.00
Equities	SKILLED HEALTHCARE GROUP INC CL A COM STK USD1	1,000.00
Equities	SKY DEUTSCHLAND AG COMSTK	215,170.00
Equities	SKY DEUTSCHLAND AG COMSTK	69,490.00
Equities	SKYLINE CORP COM	3,150.00
Equities	SKYLINE CORP COM	1,100.00
Equities	SKYWEST INC COM	7,533.00
Equities	SKYWEST INC COM	3,400.00
Equities	SKYWORKS SOLUTIONS INC COM	41,575.00
Equities	SKYWORKS SOLUTIONS INC COM	123,350.00
Equities	SL INDS INC COM	200.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SLM CORP COM	7,000.00
Equities	SLM CORP COM	39,033.00
Equities	SLM CORP COM	15,794.00
Equities	SMF ENERGY CORPORATION COMMON STOCK	241.00
Equities	SMF ENERGY CORPORATION COMMON STOCK	200.00
Equities	SMITH & NEPHEW ORD USD0.20	423,969.00
Equities	SMITH & NEPHEW ORD USD0.20	135,503.00
Equities	SMITH & WESSON HLDG CORP COM	2,006.00
Equities	SMITH & WESSON HLDG CORP COM	700.00
Equities	SMITH A O CORP COM	8,566.00
Equities	SMITH A O CORP COM	27,100.00
Equities	SMITH A O CORP COM	10,500.00
Equities	SMITH A O CORP COM	4,000.00
Equities	SMITH MICRO SOFTWARE INC COM STK	2,856.00
Equities	SMITH MICRO SOFTWARE INC COM STK	1,000.00
Equities	SMITHS GROUP ORD GBP0.375	137,900.00
Equities	SMITHS GROUP ORD GBP0.375	44,500.00
Equities	SMUCKER J M CO COM NEW COM NEW	9,425.00
Equities	SMUCKER J M CO COM NEW COM NEW	3,815.00
Equities	SMUCKER J M CO COM NEW COM NEW	3,700.00
Equities	SMUCKER J M CO COM NEW COM NEW	11,000.00
Equities	SMUCKER J M CO COM NEW COM NEW	37,241.00
Equities	SMUCKER J M CO COM NEW COM NEW	12,551.00
Equities	SMUCKER J M CO COM NEW COM NEW	20,900.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SMUCKER J M CO COM NEW COM NEW	7,600.00
Equities	SNAP-ON INC COM	5,120.00
Equities	SNAP-ON INC COM	2,073.00
Equities	SNYDERS-LANCE INC COM	5,886.00
Equities	SNYDERS-LANCE INC COM	2,600.00
Equities	SOCIEDAD MATRIZ SAAM SA	11,394,684.00
Equities	SOCIEDAD MATRIZ SAAM SA	3,673,987.00
Equities	SOCKET MOBILE INC COM NEW COM NEW	364.00
Equities	SOCKET MOBILE INC COM NEW COM NEW	200.00
Equities	SOFTBANK CORP NPV	102,500.00
Equities	SOFTBANK CORP NPV	33,000.00
Equities	SOFTECH INC COM NEW	157.00
Equities	SOLAR CAP LTD COM STK	2,175.00
Equities	SOLIGENIX INC COM NEW	147.00
Equities	SOLIGENIX INC COM NEW	10.00
Equities	SOLITARIO EXPL & RTY CORP COM STK	40.00
Equities	SOLTA MED INC COM	3,834.00
Equities	SOLTA MED INC COM	1,300.00
Equities	SONIC AUTOMOTIVE INC CL A	10,109.00
Equities	SONIC AUTOMOTIVE INC CL A	4,600.00
Equities	SONIC CORP COM	7,499.00
Equities	SONIC CORP COM	2,700.00
Equities	SONUS NETWORKS INC COM ISIN US8359161077	24,744.00
Equities	SONUS NETWORKS INC COM ISIN US8359161077	11,400.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SOTHEBYS HLDGS INC CL A (DE)	8,755.00
Equities	SOTHEBYS HLDGS INC CL A (DE)	4,000.00
Equities	SOURCEFIRE INC COM	3,364.00
Equities	SOURCEFIRE INC COM	1,600.00
Equities	SOUTH JERSEY INDS INC COM	4,124.00
Equities	SOUTH JERSEY INDS INC COM	2,000.00
Equities	SOUTHERN CO COM STK	76,481.00
Equities	SOUTHERN CO COM STK	30,963.00
Equities	SOUTHERN COMMUNITY FINANCIAL CORP COM	1,772.00
Equities	SOUTHERN COMMUNITY FINANCIAL CORP COM	600.00
Equities	SOUTHN MIN CORP PERP WT NO EXPIRATION DATE	211.00
Equities	SOUTHSIDE BANCSHARES INC CMT-COM CMT-COM	2,405.00
Equities	SOUTHSIDE BANCSHARES INC CMT-COM CMT-COM	888.00
Equities	SOUTHWEST GAS CORP COM	6,458.00
Equities	SOUTHWEST GAS CORP COM	2,300.00
Equities	SOUTHWESTERN ENERGY CO COM	30,888.00
Equities	SOUTHWESTERN ENERGY CO COM	12,504.00
Equities	SOVRAN SELF STORAGE INC COM	4,588.00
Equities	SOVRAN SELF STORAGE INC COM	2,100.00
Equities	SPAN AMER MED SYS INC COM	1,537.00
Equities	SPAN AMER MED SYS INC COM	500.00
Equities	SPANISH BROADCASTING SYS INC CL A NEW	403.00
Equities	SPANISH BROADCASTING SYS INC CL A NEW	100.00
Equities	SPARTAN MTRS INC COM	5,026.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SPARTAN MTRS INC COM	1,800.00
Equities	SPARTAN STORES INC COM	7,166.00
Equities	SPARTAN STORES INC COM	3,300.00
Equities	SPARTON CORP COM STK	3,845.00
Equities	SPARTON CORP COM STK	1,400.00
Equities	SPECTRA ENERGY CORP COM STK	58,802.00
Equities	SPECTRA ENERGY CORP COM STK	23,806.00
Equities	SPECTRA ENERGY CORP COM STK	60,705.00
Equities	SPECTRA ENERGY CORP COM STK	17,170.00
Equities	SPECTRANETICS CORP COM	4,493.00
Equities	SPECTRANETICS CORP COM	3,400.00
Equities	SPECTRUM BRANDS HLDGS INC COM STK	3,159.00
Equities	SPECTRUM BRANDS HLDGS INC COM STK	1,400.00
Equities	SPECTRUM GROUP INTL INC COM	1,556.00
Equities	SPECTRUM GROUP INTL INC COM	700.00
Equities	SPECTRUM PHARMACEUTICALS INC COM	8,160.00
Equities	SPECTRUM PHARMACEUTICALS INC COM	5,061.00
Equities	SPEEDUS CORP COM NEW STK	1,590.00
Equities	SPEEDUS CORP COM NEW STK	100.00
Equities	SPEEDWAY MOTORSPORTS INC COM	4,943.00
Equities	SPEEDWAY MOTORSPORTS INC COM	2,300.00
Equities	SPHERIX INC COM	7.00
Equities	SPHERIX INC COM	5.00
Equities	SPIRE CORP COM	2,625.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SPIRE CORP COM	900.00
Equities	SPIRIT AIRLS INC COM	3,042.00
Equities	SPIRIT AIRLS INC COM	2,400.00
Equities	SPORT CHALET INC CL B	512.00
Equities	SPORT CHALET INC CL B	300.00
Equities	SPORT HALEY HLDGS INC COM	1,350.00
Equities	SPORT HALEY HLDGS INC COM	600.00
Equities	SPRINT NEXTEL CORP	265,190.00
Equities	SPRINT NEXTEL CORP	107,362.00
Equities	SPS COMM INC COM	1,933.00
Equities	SPS COMM INC COM	800.00
Equities	SS&C TECHNOLOGIES HLDGS INC COM	3,972.00
Equities	SS&C TECHNOLOGIES HLDGS INC COM	1,162.00
Equities	ST AUTO FINL CORP COM	5,168.00
Equities	ST AUTO FINL CORP COM	1,800.00
Equities	ST JAMES'S PLACE ORD GBP0.15	304,800.00
Equities	ST JAMES'S PLACE ORD GBP0.15	98,300.00
Equities	ST JUDE MED INC COM	24,899.00
Equities	ST JUDE MED INC COM	10,080.00
Equities	STAAR SURGICAL CO COM NEW PAR \$0.01	3,456.00
Equities	STAAR SURGICAL CO COM NEW PAR \$0.01	2,315.00
Equities	STAG INDL INC COM	3,448.00
Equities	STAG INDL INC COM	356.00
Equities	STAGE STORES INC COM NEW COM NEW	6,269.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	STAGE STORES INC COM NEW COM NEW	2,900.00
Equities	STAMPS COM INC COM NEW	2,809.00
Equities	STAMPS COM INC COM NEW	1,200.00
Equities	STANCORP FINL GROUP INC COM	3,887.00
Equities	STANCORP FINL GROUP INC COM	2,400.00
Equities	STANDARD BK GR LTD ZAR0.1	204,271.00
Equities	STANDARD BK GR LTD ZAR0.1	65,898.00
Equities	STANDARD BK GR LTD ZAR0.1	327,931.00
Equities	STANDARD BK GR LTD ZAR0.1	105,778.00
Equities	STANDARD FOODS CORP TWD10	378,000.00
Equities	STANDARD FOODS CORP TWD10	122,000.00
Equities	STANDARD MTR PRODS INC COM	1,712.00
Equities	STANDARD MTR PRODS INC COM	600.00
Equities	STANDARD PKG CORP COM	2,168.00
Equities	STANDARD PKG CORP COM	800.00
Equities	STANDARD REGISTER CO COM NEW	707.00
Equities	STANDARD REGISTER CO COM NEW	320.00
Equities	STANDEX INTL CORP COM	4,212.00
Equities	STANDEX INTL CORP COM	2,000.00
Equities	STANLEY BLACK & DECKER INC COM	14,227.00
Equities	STANLEY BLACK & DECKER INC COM	5,762.00
Equities	STANLEY FURNITURE CO INC COM NEW COM NEW	2,565.00
Equities	STANLEY FURNITURE CO INC COM NEW COM NEW	900.00
Equities	STANTEC INC COM	5,500.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	STANTEC INC COM	1,800.00
Equities	STANTEC INC COM STK	491.00
Equities	STANTEC INC COM STK	200.00
Equities	STAPLES INC COM	58,338.00
Equities	STAPLES INC COM	23,608.00
Equities	STAPLES INC COM	32,000.00
Equities	STAPLES INC COM	94,925.00
Equities	STAPLES INC COM	37,425.00
Equities	STAPLES INC COM	14,500.00
Equities	STAR BUFFET INC COM	662.00
Equities	STAR BUFFET INC COM	100.00
Equities	STAR SCIENTIFIC INC COM STK	9,306.00
Equities	STAR SCIENTIFIC INC COM STK	1,549.00
Equities	STAR STRUCK COM	262.00
Equities	STARBUCKS CORP COM	65,788.00
Equities	STARBUCKS CORP COM	26,632.00
Equities	STARBUCKS CORP COM	30,670.00
Equities	STARBUCKS CORP COM	11,910.00
Equities	STARRETT L S CO CL A	1,025.00
Equities	STARRETT L S CO CL A	300.00
Equities	STARTEK INC COM	1,306.00
Equities	STARTEK INC COM	500.00
Equities	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK	17,096.00
Equities	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK	6,922.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	STARWOOD PROPERTY TRUST INC COM REIT	15,046.00
Equities	STARWOOD PROPERTY TRUST INC COM REIT	6,700.00
Equities	STARZ LIBERTY SER A COMMON STOCK	16,400.00
Equities	STATE BK FINL CORP COM	114,506.00
Equities	STATE BK FINL CORP COM	44,100.00
Equities	STATE STR CORP COM	30,800.00
Equities	STATE STR CORP COM	40,075.00
Equities	STATE STR CORP COM	16,222.00
Equities	STD PAC CORP NEW COM	10,586.00
Equities	STD PAC CORP NEW COM	2,200.00
Equities	STEC INC COM STK	4,262.00
Equities	STEC INC COM STK	1,600.00
Equities	STEEL EXCEL INC COM USD0.001	3,357.00
Equities	STEEL EXCEL INC COM USD0.001	1,620.00
Equities	STEELCASE INC CL A COM	15,460.00
Equities	STEELCASE INC CL A COM	7,100.00
Equities	STEELCLOUD INC COM	2,906.00
Equities	STEELCLOUD INC COM	200.00
Equities	STEIN MART INC COM	5,474.00
Equities	STEIN MART INC COM	1,900.00
Equities	STEINER LEISURE LTD COM STK USD0.01	1,250.00
Equities	STEINER LEISURE LTD COM STK USD0.01	600.00
Equities	STEINWAY MUSICAL INSTRS INC ORD COM	1,275.00
Equities	STEINWAY MUSICAL INSTRS INC ORD COM	400.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	STELLARONE CORP COM STK	1,475.00
Equities	STELLARONE CORP COM STK	500.00
Equities	STEMCELLS INC COM NEW	635.00
Equities	STEMCELLS INC COM NEW	100.00
Equities	STEPAN CO COM	2,324.00
Equities	STEPAN CO COM	1,000.00
Equities	STEPHAN CO COM	2,012.00
Equities	STEPHAN CO COM	100.00
Equities	STEREOTAXIS INC COM NEW	144.00
Equities	STEREOTAXIS INC COM NEW	50.00
Equities	STERICYCLE INC COM	7,581.00
Equities	STERICYCLE INC COM	3,069.00
Equities	STERICYCLE INC COM	44,987.00
Equities	STERICYCLE INC COM	15,162.00
Equities	STERIS CORP COM	6,761.00
Equities	STERIS CORP COM	3,100.00
Equities	STERLING BANCORP COM	5,166.00
Equities	STERLING BANCORP COM	1,800.00
Equities	STERLING CONSTR INC COM	482.00
Equities	STERLING CONSTR INC COM	200.00
Equities	STERLING FINL CORP WASH COM NEW COM NEW	115.00
Equities	STEWART ENTERPRISES INC CL A COM	10,048.00
Equities	STEWART ENTERPRISES INC CL A COM	4,600.00
Equities	STEWART INFORMATION SVCS CORP COM	5,637.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	STEWART INFORMATION SVCS CORP COM	2,000.00
Equities	STIFEL FINL CORP COM	7,750.00
Equities	STIFEL FINL CORP COM	3,578.00
Equities	STILLWATER MNG CO COM	13,586.00
Equities	STILLWATER MNG CO COM	4,700.00
Equities	STONE ENERGY CORP COM	7,547.00
Equities	STONE ENERGY CORP COM	3,400.00
Equities	STONERIDGE INC COM	3,456.00
Equities	STONERIDGE INC COM	1,200.00
Equities	STORAGE ENGINE INC COM	1,650.00
Equities	STRASBAUGH COM STK	204.00
Equities	STRATEGIC DIAGNOSTICS INC COM	4,306.00
Equities	STRATEGIC DIAGNOSTICS INC COM	1,600.00
Equities	STRATEGIC HOTELS & RESORTS INC COM	19,272.00
Equities	STRATEGIC HOTELS & RESORTS INC COM	8,800.00
Equities	STRATTEC SEC CORP COM	539.00
Equities	STRATTEC SEC CORP COM	200.00
Equities	STRATUS PPTYS INC COM NEW COM NEW	2,037.00
Equities	STRATUS PPTYS INC COM NEW COM NEW	500.00
Equities	STRAYER ED INC COM	1,400.00
Equities	STRAYER ED INC COM	600.00
Equities	STREAMLINE HEALTH SOLUTIONS INC COM STK	1,956.00
Equities	STREAMLINE HEALTH SOLUTIONS INC COM STK	1,100.00
Equities	STRYKER CORP	25,247.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	STRYKER CORP	10,220.00
Equities	STURM RUGER & CO INC COM	3,272.00
Equities	STURM RUGER & CO INC COM	1,500.00
Equities	STYLECLICK INC CL A CL A	3,762.00
Equities	SUCAMPO PHARMACEUTICALS INC CL A COM STK	2,868.00
Equities	SUCAMPO PHARMACEUTICALS INC CL A COM STK	900.00
Equities	SUFFOLK BANCORP COM	1,537.00
Equities	SUFFOLK BANCORP COM	500.00
Equities	SUGARMADE INC COM	80.00
Equities	SUGGESTION BOX INC COM STK	108.00
Equities	SUGGESTION BOX INC COM STK	100.00
Equities	SULPHCO INC COM	2,643.00
Equities	SULPHCO INC COM	200.00
Equities	SUMITOMO ELECTRIC NPV	462,600.00
Equities	SUMITOMO ELECTRIC NPV	148,200.00
Equities	SUMITOMO MITSUI FINANCIAL GROUP NPV	124,600.00
Equities	SUMITOMO MITSUI FINANCIAL GROUP NPV	39,800.00
Equities	SUMITOMO MITSUI FINANCIAL GROUP NPV	141,000.00
Equities	SUMITOMO MITSUI FINANCIAL GROUP NPV	45,200.00
Equities	SUMITOMO MITSUI TRUST HOLDINGS INC	705,220.00
Equities	SUMITOMO MITSUI TRUST HOLDINGS INC	225,540.00
Equities	SUMITOMO RUBBER NPV	19,200.00
Equities	SUMITOMO RUBBER NPV	6,200.00
Equities	SUN BANCORP INC N J COM	2,245.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SUN BANCORP INC N J COM	800.00
Equities	SUN COMMUNITIES INC COM	5,250.00
Equities	SUN COMMUNITIES INC COM	1,800.00
Equities	SUN HYDRAULICS CORP COM	3,513.00
Equities	SUN HYDRAULICS CORP COM	1,600.00
Equities	SUN TR BANKS INC COM	47,358.00
Equities	SUN TR BANKS INC COM	19,172.00
Equities	SUNCOKE ENERGY INC COM USD0.01	2,201.00
Equities	SUNCOKE ENERGY INC COM USD0.01	3,900.00
Equities	SUNCOR ENERGY INC NEW COM STK	17,900.00
Equities	SUNCORP GROUP LTD NPV	147,865.00
Equities	SUNCORP GROUP LTD NPV	48,105.00
Equities	SUNDRUG CO LTD NPV	15,900.00
Equities	SUNDRUG CO LTD NPV	5,100.00
Equities	SUNEDISON INC COM USD0.01	18,532.00
Equities	SUNEDISON INC COM USD0.01	10,773.00
Equities	SUNESIS PHARMACEUTICALS INC COM NEW STOCK	94.00
Equities	SUNLINK HEALTH SYS INC COM	1,281.00
Equities	SUNLINK HEALTH SYS INC COM	700.00
Equities	SUNPOWER CORP COM	5,337.00
Equities	SUNPOWER CORP COM	806.00
Equities	SUNRISE TELECOM INC COM	7,549.00
Equities	SUNRISE TELECOM INC COM	500.00
Equities	SUNSTONE HOTEL INVS INC NEW COM	22,555.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SUNSTONE HOTEL INVS INC NEW COM	8,600.00
Equities	SUPER RETAIL GROUP LTD G NPV	54,152.00
Equities	SUPER RETAIL GROUP LTD G NPV	17,599.00
Equities	SUPERCONDUCTOR TECHNOLOGIES INC COM PAR \$0.001 COM PAR \$0.001	63.00
Equities	SUPERCONDUCTOR TECHNOLOGIES INC COM PAR \$0.001 COM PAR \$0.001	16.00
Equities	SUPERIOR BANCORP COM NEW STK	1,787.00
Equities	SUPERIOR BANCORP COM NEW STK	200.00
Equities	SUPERIOR INDS INTL INC COM	3,631.00
Equities	SUPERIOR INDS INTL INC COM	1,300.00
Equities	SUPERIOR UNIFORM GROUP INC COM	894.00
Equities	SUPERIOR UNIFORM GROUP INC COM	200.00
Equities	SUPERTEL HOSPITALITY INC COM	2,866.00
Equities	SUPERTEX INC COM	1,809.00
Equities	SUPERTEX INC COM	600.00
Equities	SUPPORT COM INC COM	3,150.00
Equities	SUPPORT COM INC COM	1,100.00
Equities	SUPREME INDS INC CL A CL A	2,140.00
Equities	SUPREME INDS INC CL A CL A	735.00
Equities	SURMODICS INC COM	3,625.00
Equities	SURMODICS INC COM	900.00
Equities	SURUGA BANK NPV	8,000.00
Equities	SURUGA BANK NPV	3,000.00
Equities	SUSQUEHANNA BANCSHARES INC PA COM STK	17,633.00
Equities	SUSQUEHANNA BANCSHARES INC PA COM STK	8,056.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SUSSER HLDGS CORP COM STK	294.00
Equities	SUSSER HLDGS CORP COM STK	100.00
Equities	SVENSKA CELLULOSA SER'B'NPV	212,161.00
Equities	SVENSKA CELLULOSA SER'B'NPV	67,530.00
Equities	SWATCH GROUP CHF2.25(BR)	6,020.00
Equities	SWATCH GROUP CHF2.25(BR)	1,950.00
Equities	SWEDBANK AG SEK20 SER'A'	85,470.00
Equities	SWEDBANK AG SEK20 SER'A'	27,657.00
Equities	SWIFT ENERGY CO COM	6,543.00
Equities	SWIFT ENERGY CO COM	3,000.00
Equities	SWIFT TRANSN CO CL A CL A COM STK	9,249.00
Equities	SWIFT TRANSN CO CL A CL A COM STK	4,500.00
Equities	SWK HLDGS CORP COM	5,781.00
Equities	SWK HLDGS CORP COM	400.00
Equities	SWS GROUP INC COM	6,281.00
Equities	SWS GROUP INC COM	2,200.00
Equities	SYCAMORE NETWORKS INC COM NEW COM NEW	2,801.00
Equities	SYCAMORE NETWORKS INC COM NEW COM NEW	900.00
Equities	SYKES ENTERPRISES INC COM	9,544.00
Equities	SYKES ENTERPRISES INC COM	4,400.00
Equities	SYMANTEC CORP COM	139,400.00
Equities	SYMANTEC CORP COM	61,213.00
Equities	SYMANTEC CORP COM	24,787.00
Equities	SYMANTEC CORP COM	32,250.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SYMANTEC CORP COM	95,725.00
Equities	SYMETRA FINL CORP COM	5,298.00
Equities	SYMMETRICOM INC DEL	8,349.00
Equities	SYMMETRICOM INC DEL	2,900.00
Equities	SYMMETRY MED INC COM STK	7,349.00
Equities	SYMMETRY MED INC COM STK	4,900.00
Equities	SYNAGEVA BIOPHARMA CORP	928.00
Equities	SYNAGEVA BIOPHARMA CORP	280.00
Equities	SYNALLOY CORP COM	1,843.00
Equities	SYNALLOY CORP COM	600.00
Equities	SYNAPTICS INC COM	4,347.00
Equities	SYNAPTICS INC COM	2,000.00
Equities	SYNCHRONOSS TECHNOLOGIES INC COM STK	9,768.00
Equities	SYNCHRONOSS TECHNOLOGIES INC COM STK	4,400.00
Equities	SYNERGETICS USA INC FORMERLY SYNERGETIC COM	2,181.00
Equities	SYNERGETICS USA INC FORMERLY SYNERGETIC COM	800.00
Equities	SYNERON MEDICAL LTD COM	1,328.00
Equities	SYNERON MEDICAL LTD COM	600.00
Equities	SYNGENTA CHF0.10 (REGD)	10,134.00
Equities	SYNGENTA CHF0.10 (REGD)	3,267.00
Equities	SYNNEX CORP COM STK	2,873.00
Equities	SYNNEX CORP COM STK	1,300.00
Equities	SYNOVUS FINL CORP COM	90,000.00
Equities	SYNOVUS FINL CORP COM	39,800.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	SYNTA PHARMACEUTICALS CORP SYNTA PHARMACEUTICALS CORP	969.00
Equities	SYNTA PHARMACEUTICALS CORP SYNTA PHARMACEUTICALS CORP	400.00
Equities	SYNTEL INC COM	2,467.00
Equities	SYNTEL INC COM	1,200.00
Equities	SYNTHESIS ENERGY SYS INC COM	4,099.00
Equities	SYNTHESIS ENERGY SYS INC COM	1,500.00
Equities	SYNTROLEUM CORP COM NEW COM NEW	918.00
Equities	SYNTROLEUM CORP COM NEW COM NEW	320.00
Equities	SYNUTRA INTL INC COM STK	519.00
Equities	SYNUTRA INTL INC COM STK	200.00
Equities	SYPRIS SOLUTIONS INC COM STOCK	3,543.00
Equities	SYPRIS SOLUTIONS INC COM STOCK	1,200.00
Equities	SYSCO CORP COM	52,149.00
Equities	SYSCO CORP COM	21,118.00
Equities	SYSCO CORP COM	17,730.00
Equities	SYSCO CORP COM	6,885.00
Equities	SYSMEX CORP NPV	12,100.00
Equities	SYSMEX CORP NPV	3,900.00
Equities	SYSTEMAX INC COM	4,487.00
Equities	SYSTEMAX INC COM	1,900.00
Equities	T ROWE PRICE GROUP INC	22,788.00
Equities	T ROWE PRICE GROUP INC	9,226.00
Equities	T&D HOLDINGS INC NPV	39,500.00
Equities	T&D HOLDINGS INC NPV	12,700.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	T.K. CORPN KRW500	52,428.00
Equities	T.K. CORPN KRW500	16,904.00
Equities	TAITRON COMPONENTS INC CL A CL A	2,937.00
Equities	TAITRON COMPONENTS INC CL A CL A	1,300.00
Equities	TAIWAN MOBILE CO TWD10	504,000.00
Equities	TAIWAN MOBILE CO TWD10	163,000.00
Equities	TAIWAN SEMICON MAN TWD10	1,116,000.00
Equities	TAIWAN SEMICON MAN TWD10	360,000.00
Equities	TAIYO NIPPON SANSO CORP NPV	948,000.00
Equities	TAIYO NIPPON SANSO CORP NPV	304,000.00
Equities	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM	8,503.00
Equities	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM	3,900.00
Equities	TAL INTL GROUP INC COM STK	5,698.00
Equities	TAL INTL GROUP INC COM STK	2,600.00
Equities	TALON INTL INC COM STK	2,950.00
Equities	TALON INTL INC COM STK	200.00
Equities	TANDY BRANDS ACCESSORIES INC COM STK	825.00
Equities	TANDY BRANDS ACCESSORIES INC COM STK	500.00
Equities	TANDY LEATHER FACTORY INC COM	119.00
Equities	TARGA RES CORP COM	3,700.00
Equities	TARGA RES CORP COM	1,600.00
Equities	TARGA RES PARTNERS LP COM UNIT LTD PARTNERSHIP INT	34,820.00
Equities	TARGA RES PARTNERS LP COM UNIT LTD PARTNERSHIP INT	9,850.00
Equities	TARGACEPT INC COM	4,137.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	TARGACEPT INC COM	1,500.00
Equities	TARGANTA THERAPEUTICS	1,200.00
Equities	TARGET CORP COM STK	56,386.00
Equities	TARGET CORP COM STK	22,818.00
Equities	TARGET CORP COM STK	8,175.00
Equities	TARGET CORP COM STK	3,095.00
Equities	TARGET CORP COM STK	13,900.00
Equities	TARGET CORP COM STK	5,300.00
Equities	TARRAGON CORP NEV COM STK	10,464.00
Equities	TASER INTL INC COM	5,538.00
Equities	TASER INTL INC COM	1,900.00
Equities	TAYLOR CAP GROUP INC COM STK	1,593.00
Equities	TAYLOR CAP GROUP INC COM STK	500.00
Equities	TAYLOR DEVICES INC COM	412.00
Equities	TAYLOR DEVICES INC COM	300.00
Equities	TDC DKK 1 COMSTK	345,800.00
Equities	TDC DKK 1 COMSTK	111,700.00
Equities	TE CONNECTIVITY LTD	36,503.00
Equities	TE CONNECTIVITY LTD	14,773.00
Equities	TEAM FINL INC COM STK	4,300.00
Equities	TEAM HEALTH HLDGS INC COM	1,412.00
Equities	TEAM INC COM STK	1,875.00
Equities	TEAM INC COM STK	600.00
Equities	TECH SOLUTIONS CO COM NEW	920.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	TECHE HLDG CO COM	131.00
Equities	TECHNICAL COMMUNICATIONS CORP COM	44.00
Equities	TECHNICAL COMMUNICATIONS CORP COM	100.00
Equities	TECO ENERGY INC COM	17,972.00
Equities	TECO ENERGY INC COM	7,276.00
Equities	TECUMSEH PRODS CO CL A	1,537.00
Equities	TECUMSEH PRODS CO CL A	500.00
Equities	TEEKAY TANKERS LTD COM STK	1,756.00
Equities	TEEKAY TANKERS LTD COM STK	600.00
Equities	TEGMA GESTAO COM	64,400.00
Equities	TEJON RANCH CO COM	3,466.00
Equities	TEJON RANCH CO COM	1,600.00
Equities	TEKNOWLEDGE CORP COM NEW COM NEW	1,812.00
Equities	TEKNOWLEDGE CORP COM NEW COM NEW	200.00
Equities	TELECOMMUNICATION SYS INC CL A	1,850.00
Equities	TELECOMMUNICATION SYS INC CL A	800.00
Equities	TELEDYNE TECHNOLOGIES INC COM	4,812.00
Equities	TELEDYNE TECHNOLOGIES INC COM	1,700.00
Equities	TELEFONICA SA EUR1	60,949.00
Equities	TELEFONICA SA EUR1	19,683.00
Equities	TELETECH HLDGS INC COM	6,893.00
Equities	TELETECH HLDGS INC COM	3,200.00
Equities	TELETOUCH COMMUNICATIONS INC COM NEW COMNEW	3,106.00
Equities	TELEVIDEO INC COM NEW COM NEW	2,143.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	TELIK INC COM NEW	177.00
Equities	TELIK INC COM NEW	10.00
Equities	TELLABS INC COM	47,168.00
Equities	TELLABS INC COM	20,800.00
Equities	TENET HEALTHCARE CORP COM NEW .	9,095.00
Equities	TENET HEALTHCARE CORP COM NEW .	3,682.00
Equities	TENET HEALTHCARE CORP COM NEW .	3,975.00
Equities	TENET HEALTHCARE CORP COM NEW .	11,800.00
Equities	TENGASCO INC COM NEW	3,200.00
Equities	TENGASCO INC COM NEW	200.00
Equities	TENNANT CO COM	1,581.00
Equities	TENNANT CO COM	500.00
Equities	TENNECO INC	7,368.00
Equities	TENNECO INC	3,000.00
Equities	TERADATA CORP DEL COM STK	14,358.00
Equities	TERADATA CORP DEL COM STK	5,811.00
Equities	TERADATA CORP DEL COM STK	55,230.00
Equities	TERADATA CORP DEL COM STK	18,614.00
Equities	TERADYNE INC COM	16,752.00
Equities	TERADYNE INC COM	6,782.00
Equities	TEREX CORP NEW COM	21,875.00
Equities	TEREX CORP NEW COM	64,950.00
Equities	TERRENO RLTY CORP	4,300.00
Equities	TERRENO RLTY CORP	1,400.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	TERRESTAR CORP COM STK	7,001.00
Equities	TERRESTAR CORP COM STK	400.00
Equities	TESARO INC COM	2,865.00
Equities	TESARO INC COM	2,300.00
Equities	TESCO ORD GBP0.05	708,433.00
Equities	TESCO ORD GBP0.05	228,753.00
Equities	TESCO ORD GBP0.05	786,526.00
Equities	TESCO ORD GBP0.05	257,013.00
Equities	TESORO CORP	11,934.00
Equities	TESORO CORP	4,830.00
Equities	TESORO CORP	8,325.00
Equities	TESORO CORP	24,700.00
Equities	TESORO CORP	30,560.00
Equities	TESORO CORP	11,870.00
Equities	TESSCO TECHNOLOGIES INC COM	5,459.00
Equities	TESSCO TECHNOLOGIES INC COM	2,500.00
Equities	TESSERA TECHNOLOGIES INC COM STK	5,549.00
Equities	TESSERA TECHNOLOGIES INC COM STK	2,300.00
Equities	TETON ENERGY CORP COM STK	4,100.00
Equities	TETRA TECH INC NEW COM	8,295.00
Equities	TETRA TECH INC NEW COM	3,600.00
Equities	TETRA TECHNOLOGIES INC DEL COM	8,927.00
Equities	TETRA TECHNOLOGIES INC DEL COM	4,100.00
Equities	TEXAS INDS INC COM	3,364.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	TEXAS INDS INC COM	1,600.00
Equities	TEXAS INSTRUMENTS INC COM	97,461.00
Equities	TEXAS INSTRUMENTS INC COM	39,459.00
Equities	TEXAS ROADHOUSE INC COMMON STOCK	7,112.00
Equities	TEXAS ROADHOUSE INC COMMON STOCK	3,200.00
Equities	TEXTAINER GROUP HLDGS LTD COM STK	6,194.00
Equities	TEXTAINER GROUP HLDGS LTD COM STK	2,800.00
Equities	TEXTRON INC COM	24,415.00
Equities	TEXTRON INC COM	9,889.00
Equities	TEXWINCA HLDGS HKD0.05	1,278,000.00
Equities	TEXWINCA HLDGS HKD0.05	412,000.00
Equities	TF FINL CORP COM	1,294.00
Equities	TF FINL CORP COM	300.00
Equities	TGC INDS INC COM NEW COM NEW	610.00
Equities	TGC INDS INC COM NEW COM NEW	220.00
Equities	THE JONES GROUP INC COMMON STOCK	9,798.00
Equities	THE JONES GROUP INC COMMON STOCK	4,500.00
Equities	THERAGENICS CORP COM	5,724.00
Equities	THERAGENICS CORP COM	2,000.00
Equities	THERAVANCE INC COM STK	4,222.00
Equities	THERAVANCE INC COM STK	2,000.00
Equities	THERMO FISHER CORP	31,539.00
Equities	THERMO FISHER CORP	12,770.00
Equities	THERMO FISHER CORP	28,800.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	THERMO FISHER CORP	11,190.00
Equities	THERMOGENESIS CORP COM PAR \$0.001	1,742.00
Equities	THERMOGENESIS CORP COM PAR \$0.001	700.00
Equities	THESTREET INC	6,705.00
Equities	THESTREET INC	2,400.00
Equities	THOMAS GROUP INC COMMON STOCK	267.00
Equities	THOMAS GROUP INC COMMON STOCK	100.00
Equities	THOMSON REUTERS	16,835.00
Equities	THOMSON REUTERS	6,525.00
Equities	THOR INDS INC COM STK	5,637.00
Equities	THOR INDS INC COM STK	2,500.00
Equities	THORATEC CORP	6,979.00
Equities	THORATEC CORP	3,200.00
Equities	T-HQ INC COM USD0.01 (POST REV SPLIT)	616.00
Equities	T-HQ INC COM USD0.01 (POST REV SPLIT)	280.00
Equities	TIFFANY & CO COM	10,538.00
Equities	TIFFANY & CO COM	4,266.00
Equities	TIGER BRANDS ZAR0.10	60,600.00
Equities	TIGER BRANDS ZAR0.10	19,500.00
Equities	TIMBERLAND BANCORP INC COM	3,237.00
Equities	TIMBERLAND BANCORP INC COM	1,100.00
Equities	TIME WARNER CABLE INC COM	25,567.00
Equities	TIME WARNER CABLE INC COM	10,346.00
Equities	TIME WARNER INC USD0.01	81,910.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	TIME WARNER INC USD0.01	33,157.00
Equities	TIMKEN CO COM	18,400.00
Equities	TIMKEN CO COM	7,100.00
Equities	TITAN INTL INC ILL COM	5,846.00
Equities	TITAN INTL INC ILL COM	38,840.00
Equities	TITAN INTL INC ILL COM	15,080.00
Equities	TITAN INTL INC ILL COM	3,100.00
Equities	TITAN MACHY INC COM	1,875.00
Equities	TITAN MACHY INC COM	600.00
Equities	TITAN PHARMACEUTICALS INC DEL COM	7,787.00
Equities	TITAN PHARMACEUTICALS INC DEL COM	2,700.00
Equities	TIVO INC COM	13,610.00
Equities	TIVO INC COM	6,200.00
Equities	TJX COS INC COM NEW	63,246.00
Equities	TJX COS INC COM NEW	25,595.00
Equities	TJX COS INC COM NEW	28,900.00
Equities	TJX COS INC COM NEW	9,700.00
Equities	TL ADMIN CORP COM	29,100.00
Equities	TOKIO MARINE HOLDINGS INC NPV	91,700.00
Equities	TOKIO MARINE HOLDINGS INC NPV	29,500.00
Equities	TOKYO ELECTRON NPV	122,500.00
Equities	TOKYO ELECTRON NPV	39,200.00
Equities	TOLL BROS INC COM	33,760.00
Equities	TOLL BROS INC COM	13,110.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	TOMPKINS FINL CORP COM USD0.10	1,375.00
Equities	TOMPKINS FINL CORP COM USD0.10	431.00
Equities	TOOTSIE ROLL INDS INC COM	5,342.00
Equities	TOOTSIE ROLL INDS INC COM	2,555.00
Equities	TOR MINERALS INTL INC COM NEW	276.00
Equities	TOR MINERALS INTL INC COM NEW	100.00
Equities	TORCHMARK CORP COM	8,127.00
Equities	TORCHMARK CORP COM	3,289.00
Equities	TORNIER NV ORD COM	1,000.00
Equities	TORONTO-DOMINION COM NPV	44,800.00
Equities	TORONTO-DOMINION COM NPV	14,500.00
Equities	TOROTEL INC COM	525.00
Equities	TOSHIBA CORP NPV	398,000.00
Equities	TOSHIBA CORP NPV	128,000.00
Equities	TOTAL EUR2.5	121,385.00
Equities	TOTAL EUR2.5	38,993.00
Equities	TOTAL EUR2.5	257,860.00
Equities	TOTAL EUR2.5	82,620.00
Equities	TOTAL SYS SVCS INC COM	14,132.00
Equities	TOTAL SYS SVCS INC COM	5,721.00
Equities	TOUCH AMER HLDGS INC COM	16,900.00
Equities	TOURMALINE OIL CP COM NPV	46,200.00
Equities	TOURMALINE OIL CP COM NPV	15,200.00
Equities	TOWER AUTOMOTIVE INC COM	33,100.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	TOWER GROUP INTL LTD COM	6,453.00
Equities	TOWER GROUP INTL LTD COM	2,945.00
Equities	TOWERS WATSON & CO CL A COM STK	14,100.00
Equities	TOWERS WATSON & CO CL A COM STK	41,800.00
Equities	TOWNEBANK PORTSMOUTH VA COM	3,651.00
Equities	TOWNEBANK PORTSMOUTH VA COM	1,236.00
Equities	TOYOTA MOTOR CORP NPV	142,100.00
Equities	TOYOTA MOTOR CORP NPV	45,400.00
Equities	TOYOTA MOTOR CORP NPV	282,400.00
Equities	TOYOTA MOTOR CORP NPV	90,500.00
Equities	TRACTEBEL ENERGIA COM NPV	92,900.00
Equities	TRACTOR SUPPLY CO COM	52,945.00
Equities	TRACTOR SUPPLY CO COM	17,845.00
Equities	TRANS INDS INC COM	1,700.00
Equities	TRANS LUX CORP COM	2,162.00
Equities	TRANS LUX CORP COM	200.00
Equities	TRANS WORLD ENTMT CORP COM	6,530.00
Equities	TRANS WORLD ENTMT CORP COM	2,300.00
Equities	TRANSACT TECHNOLOGIES INC COM	1,200.00
Equities	TRANSACT TECHNOLOGIES INC COM	300.00
Equities	TRANSCAT INC COM	2,868.00
Equities	TRANSCAT INC COM	900.00
Equities	TRANSCEPT PHARMACEUTICALS INC COM STK	412.00
Equities	TRANSCEPT PHARMACEUTICALS INC COM STK	100.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	TRANSGENOMIC INC COM STK ISIN #US89365K2069	5,137.00
Equities	TRANSGENOMIC INC COM STK ISIN #US89365K2069	2,300.00
Equities	TRANSNET CORP COM	381.00
Equities	TRANSNET CORP COM	100.00
Equities	TRANSURBAN GROUP STAPLED UNITS NPV	137,773.00
Equities	TRANSURBAN GROUP STAPLED UNITS NPV	44,819.00
Equities	TRANSWITCH CORP COM NEW COM NEW	1,335.00
Equities	TRANSWITCH CORP COM NEW COM NEW	600.00
Equities	TRAVELERS COS INC COM STK	33,076.00
Equities	TRAVELERS COS INC COM STK	13,389.00
Equities	TRAVELZOO INC COM STK	4,767.00
Equities	TRAVELZOO INC COM STK	2,200.00
Equities	TRC COS INC COM	1,865.00
Equities	TRC COS INC COM	600.00
Equities	TREAS WINE ESTATES COMSTK	276,801.00
Equities	TREAS WINE ESTATES COMSTK	90,051.00
Equities	TREDEGAR CORP INC	4,899.00
Equities	TREDEGAR CORP INC	2,300.00
Equities	TREEHOUSE FOODS INC COM	4,526.00
Equities	TREEHOUSE FOODS INC COM	2,000.00
Equities	TREX CO INC COM	2,256.00
Equities	TREX CO INC COM	42,300.00
Equities	TREX CO INC COM	16,300.00
Equities	TREX CO INC COM	800.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	TRI VY CORP COM	994.00
Equities	TRI VY CORP COM	100.00
Equities	TRIAD GTY INC COM	2,031.00
Equities	TRIAD GTY INC COM	200.00
Equities	TRICO BANCSHARES COM STK	569.00
Equities	TRICO BANCSHARES COM STK	200.00
Equities	TRICO MARINE SVCS INC COM NEW	1,890.00
Equities	TRILOGY ENERGY COR COM NPV	15,700.00
Equities	TRILOGY ENERGY COR COM NPV	5,000.00
Equities	TRIMAS CORP COM NEW COM NEW	1,276.00
Equities	TRIMBLE NAV LTD COM	141,452.00
Equities	TRIMBLE NAV LTD COM	47,672.00
Equities	TRINITY IND INC COM	17,000.00
Equities	TRINITY IND INC COM	50,450.00
Equities	TRINITY LTD HKD0.10	2,606,000.00
Equities	TRINITY LTD HKD0.10	840,000.00
Equities	TRINITY PL HLDGS INC COM	2,156.00
Equities	TRINITY PL HLDGS INC COM	900.00
Equities	TRIO TECH INTL COM NEW COM NEW	662.00
Equities	TRIO TECH INTL COM NEW COM NEW	400.00
Equities	TRIPADVISOR INC COM COM STK	9,700.00
Equities	TRIPADVISOR INC COM COM STK	3,927.00
Equities	TRIPLE CROWN MEDIA INC COM	983.00
Equities	TRIPLE-S MGMT CORP CL B CL B	8,100.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	TRIPLE-S MGMT CORP CL B CL B	3,700.00
Equities	TRIQUINT SEMICONDUCTOR INC COM	17,512.00
Equities	TRIQUINT SEMICONDUCTOR INC COM	8,000.00
Equities	TRIUMPH GROUP INC NEW COM	4,175.00
Equities	TRIUMPH GROUP INC NEW COM	12,425.00
Equities	TRONOX INC WT SER A EXP	156.00
Equities	TRONOX INC WT SER B EXP	193.00
Equities	TROPICAL SPORTSWEAR INTL CORP COM	10,340.00
Equities	TRUE RELIGION APPAREL INC COM STK	3,822.00
Equities	TRUE RELIGION APPAREL INC COM STK	1,800.00
Equities	TRUEBLUE INC COM STK	3,162.00
Equities	TRUEBLUE INC COM STK	1,100.00
Equities	TRUMP ENTMT RESORTS INC COM	7,644.00
Equities	TRUMP HOTELS CASINO RESORTS INC COM	16,500.00
Equities	TRUSTCO BK CORP N Y COM	9,463.00
Equities	TRUSTCO BK CORP N Y COM	3,400.00
Equities	TRUSTMARK CORP COM	7,293.00
Equities	TRUSTMARK CORP COM	3,337.00
Equities	TRW AUTOMOTIVE HLDGS CORP COM	7,725.00
Equities	TRW AUTOMOTIVE HLDGS CORP COM	22,925.00
Equities	TRX INC COM	1,175.00
Equities	TRX INC COM	100.00
Equities	TSR INC COM	687.00
Equities	TSR INC COM	300.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	TTM TECHNOLOGIES INC COM	15,602.00
Equities	TTM TECHNOLOGIES INC COM	7,200.00
Equities	TUESDAY MORNING CORP COM NEW ISIN US8990355054	4,131.00
Equities	TUESDAY MORNING CORP COM NEW ISIN US8990355054	1,500.00
Equities	TUFCO TECHNOLOGIES INC COM	881.00
Equities	TUFCO TECHNOLOGIES INC COM	500.00
Equities	TULLOW OIL ORD GBP0.10	69,500.00
Equities	TULLOW OIL ORD GBP0.10	22,400.00
Equities	TUTOR PERINI CORP COM	3,562.00
Equities	TUTOR PERINI CORP COM	1,200.00
Equities	TWIN DISC INC COM	1,381.00
Equities	TWIN DISC INC COM	600.00
Equities	TWO HBRS INVT CORP COM	27,700.00
Equities	TWO HBRS INVT CORP COM	16,300.00
Equities	TWO RIVERS WATER & FARMING COMPANY COM	99.00
Equities	TWO RIVERS WATER & FARMING COMPANY COM	100.00
Equities	TX CAP BANCSHARES INC COM	4,820.00
Equities	TX CAP BANCSHARES INC COM	2,200.00
Equities	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	13,500.00
Equities	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	40,771.00
Equities	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	16,504.00
Equities	TYLER TECHNOLOGIES INC COM STK	5,530.00
Equities	TYLER TECHNOLOGIES INC COM STK	2,600.00
Equities	TYSON FOODS INC CL A COM (DELAWARE)	94,400.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	TYSON FOODS INC CL A COM (DELAWARE)	24,944.00
Equities	TYSON FOODS INC CL A COM (DELAWARE)	10,098.00
Equities	TYSON FOODS INC CL A COM (DELAWARE)	27,475.00
Equities	TYSON FOODS INC CL A COM (DELAWARE)	81,500.00
Equities	U M H PPTYS INC COM STK	2,045.00
Equities	U M H PPTYS INC COM STK	1,620.00
Equities	U S AWYS GROUP INC COM	31,457.00
Equities	U S AWYS GROUP INC COM	14,300.00
Equities	U S CONCRETE INC COMMON STOCK	237.00
Equities	U S CONCRETE INC WT CL A EXP 08/31/2017	526.00
Equities	U S CONCRETE INC WT CL B EXP 08/31/2017	526.00
Equities	U S ENERGY CORP WYO COM	2,181.00
Equities	U S ENERGY CORP WYO COM	800.00
Equities	U S GEOTHERMAL INC COM STK	5,987.00
Equities	U S GEOTHERMAL INC COM STK	400.00
Equities	U S GLOBAL INVS INC CL A CL A STK	512.00
Equities	U S GLOBAL INVS INC CL A CL A STK	200.00
Equities	U S PHYSICAL THERAPY COM	3,490.00
Equities	U S PHYSICAL THERAPY COM	2,200.00
Equities	U S PLASTIC LMBR CORP COM COM	29,600.00
Equities	U S SILICA HLDGS INC	1,800.00
Equities	UBS AG CHF0.10	333,642.00
Equities	UBS AG CHF0.10	107,747.00
Equities	UBS AG CHF0.10	604,729.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	UBS AG CHF0.10	179,240.00
Equities	UCB NPV	14,000.00
Equities	UCB NPV	4,500.00
Equities	UFP TECHNOLOGIES INC COM	2,415.00
Equities	UFP TECHNOLOGIES INC COM	800.00
Equities	UIL HLDGS CORP COM	6,839.00
Equities	UIL HLDGS CORP COM	3,100.00
Equities	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK	39,689.00
Equities	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK	13,376.00
Equities	ULTIMATE LIFESTYLE CORP COM	20.00
Equities	ULTIMATE SOFTWARE GROUP INC COM	3,395.00
Equities	ULTIMATE SOFTWARE GROUP INC COM	1,513.00
Equities	ULTRA CLEAN HLDGS INC COM	2,374.00
Equities	ULTRA CLEAN HLDGS INC COM	900.00
Equities	ULTRALIFE CORPORATION	1,843.00
Equities	ULTRALIFE CORPORATION	600.00
Equities	ULTRAPETROL BAHAMAS LTD COM STK	1,400.00
Equities	ULTRAPETROL BAHAMAS LTD COM STK	400.00
Equities	ULTRATECH INC EFF 06-10-03	3,374.00
Equities	ULTRATECH INC EFF 06-10-03	1,600.00
Equities	UMB FINL CORP COM STK	5,701.00
Equities	UMB FINL CORP COM STK	2,600.00
Equities	UMPQUA HLDGS CORP COM	13,703.00
Equities	UMPQUA HLDGS CORP COM	6,300.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	UNDER ARMOR INC CL A	62,623.00
Equities	UNDER ARMOR INC CL A	21,105.00
Equities	UNICO AMERN CORP COM	837.00
Equities	UNICO AMERN CORP COM	300.00
Equities	UNICOMP INC COM PAR \$0.01 NEW	7,800.00
Equities	UNIFI INC COM	131.00
Equities	UNIFIRST CORP MASS COM	2,568.00
Equities	UNIFIRST CORP MASS COM	1,200.00
Equities	UNIGENE LABS INC COM STK	7,393.00
Equities	UNIGENE LABS INC COM STK	2,500.00
Equities	UNILEVER NV CVA EUR0.16	41,800.00
Equities	UNILEVER NV CVA EUR0.16	13,500.00
Equities	UNILEVER PLC ORD GBP0.031111	112,700.00
Equities	UNILEVER PLC ORD GBP0.031111	36,200.00
Equities	UNILEVER PLC ORD GBP0.031111	106,334.00
Equities	UNILEVER PLC ORD GBP0.031111	33,857.00
Equities	UNION FIRST MKT BANKSHARES CORP COM STK	1,809.00
Equities	UNION FIRST MKT BANKSHARES CORP COM STK	600.00
Equities	UNION PAC CORP COM	41,016.00
Equities	UNION PAC CORP COM	16,602.00
Equities	UNION PAC CORP COM	13,500.00
Equities	UNION PAC CORP COM	5,300.00
Equities	UNI-PRESIDENT ENT TWD10	1,056,080.00
Equities	UNI-PRESIDENT ENT TWD10	341,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	UNISYS CORP COM NEW COM NEW	5,304.00
Equities	UNISYS CORP COM NEW COM NEW	2,500.00
Equities	UNITED AMERN HEALTHCARE CORP COM	994.00
Equities	UNITED AMERN HEALTHCARE CORP COM	100.00
Equities	UNITED BANKSHARES INC W VA COM	5,999.00
Equities	UNITED BANKSHARES INC W VA COM	2,800.00
Equities	UNITED CMNTY BK BLAIRSVILLE GA COM	2,752.00
Equities	UNITED CMNTY BK BLAIRSVILLE GA COM	940.00
Equities	UNITED CMNTY FINL CORP OHIO COM	6,099.00
Equities	UNITED CMNTY FINL CORP OHIO COM	2,226.00
Equities	UNITED FIRE GROUP INC COM USD0.001	3,674.00
Equities	UNITED FIRE GROUP INC COM USD0.001	1,300.00
Equities	UNITED GUARDIAN INC COM	631.00
Equities	UNITED GUARDIAN INC COM	200.00
Equities	UNITED NAT FOODS INC COM	5,999.00
Equities	UNITED NAT FOODS INC COM	2,800.00
Equities	UNITED ONLINE INC COM	11,833.00
Equities	UNITED ONLINE INC COM	5,400.00
Equities	UNITED PARCEL SVC INC CL B	62,432.00
Equities	UNITED PARCEL SVC INC CL B	25,269.00
Equities	UNITED PARCEL SVC INC CL B	7,410.00
Equities	UNITED PARCEL SVC INC CL B	2,875.00
Equities	UNITED STS LIME & MINERALS INC COM	1,678.00
Equities	UNITED STS LIME & MINERALS INC COM	1,138.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	UNITED STS STL CORP NEW COM	12,678.00
Equities	UNITED STS STL CORP NEW COM	5,132.00
Equities	UNITED TECHNOLOGIES CORP COM	74,316.00
Equities	UNITED TECHNOLOGIES CORP COM	30,088.00
Equities	UNITED TECHNOLOGIES CORP COM	18,200.00
Equities	UNITED TECHNOLOGIES CORP COM	7,070.00
Equities	UNITED TECHNOLOGIES CORP CORP UNIT	1,950.00
Equities	UNITED TECHNOLOGIES CORP CORP UNIT	8,400.00
Equities	UNITED WESTN BANCORP INC COM STK	2,075.00
Equities	UNITED WESTN BANCORP INC COM STK	200.00
Equities	UNITEDHEALTH GROUP INC COM	89,628.00
Equities	UNITEDHEALTH GROUP INC COM	36,279.00
Equities	UNITIL CORP COM	1,475.00
Equities	UNITIL CORP COM	1,500.00
Equities	UNITY BANCORP NJ	1,641.00
Equities	UNITY BANCORP NJ	400.00
Equities	UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW STK	3,380.00
Equities	UNIVERSAL AMERICAN CORP COM STK	8,120.00
Equities	UNIVERSAL AMERICAN CORP COM STK	3,700.00
Equities	UNIVERSAL FST PRODS INC COM	2,318.00
Equities	UNIVERSAL FST PRODS INC COM	1,100.00
Equities	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT	1,269.00
Equities	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT	400.00
Equities	UNIVERSAL TRUCKLOAD SVCS INC COM STK	1,818.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	UNIVERSAL TRUCKLOAD SVCS INC COM STK	600.00
Equities	UNIVEST CORP PA COM	393.00
Equities	UNIVEST CORP PA COM	100.00
Equities	UNS ENERGY CORP COM	5,618.00
Equities	UNS ENERGY CORP COM	2,600.00
Equities	UNUM GROUP	23,455.00
Equities	UNUM GROUP	9,492.00
Equities	UNUM GROUP	27,000.00
Equities	UNUM GROUP	80,125.00
Equities	UNVL CORP VA COM	2,684.00
Equities	UNVL CORP VA COM	1,200.00
Equities	UNVL DISPLAY CORP COM	7,811.00
Equities	UNVL DISPLAY CORP COM	3,700.00
Equities	UNVL ELECTRS INC COM	2,050.00
Equities	UNVL ELECTRS INC COM	700.00
Equities	UNVL STAINLESS & ALLOY PRODS INC COM	1,912.00
Equities	UNVL STAINLESS & ALLOY PRODS INC COM	900.00
Equities	UNVL TECH INST INC COM	4,693.00
Equities	UNVL TECH INST INC COM	2,200.00
Equities	UNWIRED PLANET INC COM STK	9,180.00
Equities	UNWIRED PLANET INC COM STK	3,300.00
Equities	UQM TECHNOLOGIES INC COM	3,081.00
Equities	UQM TECHNOLOGIES INC COM	1,300.00
Equities	URANIUM ENERGY CORP COM	1,875.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	URANIUM ENERGY CORP COM	600.00
Equities	URANIUM RES INC COM PAR \$0.001 NEW COM PAR \$0.001 NEW	1,088.00
Equities	URANIUM RES INC COM PAR \$0.001 NEW COM PAR \$0.001 NEW	380.00
Equities	URBAN OUTFITTERS INC COM	9,683.00
Equities	URBAN OUTFITTERS INC COM	3,921.00
Equities	UROLOGIX INC COM	1,793.00
Equities	UROLOGIX INC COM	1,000.00
Equities	URSTADT BIDDLE PPTYS INC CL A	3,450.00
Equities	URSTADT BIDDLE PPTYS INC CL A	1,900.00
Equities	US BANCORP	162,527.00
Equities	US BANCORP	65,784.00
Equities	US BANCORP	15,780.00
Equities	US BANCORP	6,115.00
Equities	US BANCORP	40,500.00
Equities	US BANCORP	15,600.00
Equities	US BANCORP DEL DEP SHS REPSTG 1/100TH PERP PFD SER A	67.00
Equities	US BANCORP DEL DEP SHS REPSTG 1/100TH PERP PFD SER A	292.00
Equities	US BANCORP DEL DEPOSITARY SHS REPSTG 1/1000TH NON CUM PERP PFD SER F	2,250.00
Equities	US ECOLOGY INC COM	2,531.00
Equities	US ECOLOGY INC COM	900.00
Equities	USA MOBILITY INC COM STK	3,368.00
Equities	USA MOBILITY INC COM STK	1,200.00
Equities	USA TRUCK INC COM	1,537.00
Equities	USA TRUCK INC COM	500.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	USANA HEALTH SCIENCES INC CDT-SHS	2,537.00
Equities	USANA HEALTH SCIENCES INC CDT-SHS	1,200.00
Equities	USG CORP COM NEW	28,900.00
Equities	USG CORP COM NEW	9,750.00
Equities	UTAH MED PRODS INC COM	1,627.00
Equities	UTAH MED PRODS INC COM	514.00
Equities	UTD FINL BANCORP INC MD COM STK	1,050.00
Equities	UTD FINL BANCORP INC MD COM STK	300.00
Equities	UTD MICRO ELECT TWD10	1,668,000.00
Equities	UTD MICRO ELECT TWD10	534,000.00
Equities	UTD O/S BANK NPV	102,000.00
Equities	UTD O/S BANK NPV	33,000.00
Equities	UTD O/S BANK NPV	293,000.00
Equities	UTD O/S BANK NPV	93,000.00
Equities	UTD SEC BANCSHARES CAL COM COM STK	847.00
Equities	UTD SEC BANCSHARES CAL COM COM STK	324.00
Equities	UTD STATIONERS INC COM	9,133.00
Equities	UTD STATIONERS INC COM	4,300.00
Equities	UTG INC COM	525.00
Equities	UTG INC COM	100.00
Equities	UTI WORLDWIDE INC ORD NPV	12,800.00
Equities	UTI WORLDWIDE INC ORD NPV	5,700.00
Equities	UTSTARCOM HOLDINGS CORP SHS NEW	4,613.00
Equities	UTSTARCOM HOLDINGS CORP SHS NEW	1,666.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	V F CORP COM	7,699.00
Equities	V F CORP COM	3,117.00
Equities	VA COMM BANCORP INC COM STK	2,991.00
Equities	VA COMM BANCORP INC COM STK	1,000.00
Equities	VAALCO ENERGY INC COM NEW COM NEW	6,911.00
Equities	VAALCO ENERGY INC COM NEW COM NEW	2,500.00
Equities	VAIL RESORTS INC COM	4,070.00
Equities	VAIL RESORTS INC COM	1,600.00
Equities	VAL NATL BANCORP COM	4,156.00
Equities	VAL NATL BANCORP COM	1,480.00
Equities	VALASSIS COMMUNICATIONS INC COM	6,043.00
Equities	VALASSIS COMMUNICATIONS INC COM	2,800.00
Equities	VALEANT PH INT INC COM NPV	31,900.00
Equities	VALEANT PH INT INC COM NPV	10,200.00
Equities	VALENCE TECHNOLOGY INC COM	11,067.00
Equities	VALENCE TECHNOLOGY INC COM	3,800.00
Equities	VALERO ENERGY CORP COM STK NEW	69,600.00
Equities	VALERO ENERGY CORP COM STK NEW	47,921.00
Equities	VALERO ENERGY CORP COM STK NEW	19,393.00
Equities	VALERO ENERGY CORP COM STK NEW	10,175.00
Equities	VALERO ENERGY CORP COM STK NEW	30,175.00
Equities	VALERO ENERGY CORP COM STK NEW	39,830.00
Equities	VALERO ENERGY CORP COM STK NEW	15,470.00
Equities	VALIDUS HOLDING LTD COM STK USD0.175	23,100.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	VALIDUS HOLDING LTD COM STK USD0.175	68,600.00
Equities	VALLEY NATL BANCORP WT EXP WTS	47.00
Equities	VALUE AMER INC COM	290.00
Equities	VALUE LINE INC COM	2,681.00
Equities	VALUE LINE INC COM	900.00
Equities	VALUECLICK INC COM STK ISIN#US92046N1028	9,342.00
Equities	VALUECLICK INC COM STK ISIN#US92046N1028	4,300.00
Equities	VALUEVISION MEDIA	3,881.00
Equities	VALUEVISION MEDIA	1,400.00
Equities	VANDA PHARMACEUTICALS INC COM	2,093.00
Equities	VANDA PHARMACEUTICALS INC COM	700.00
Equities	VANGUARD NAT RES LLC COM UNIT REPSTG LTDLIABILITY CO INTS	6,500.00
Equities	VANGUARD NAT RES LLC COM UNIT REPSTG LTDLIABILITY CO INTS	2,900.00
Equities	VARIAN MEDICAL SYSTEMS INC	9,527.00
Equities	VARIAN MEDICAL SYSTEMS INC	3,856.00
Equities	VARIAN MEDICAL SYSTEMS INC	63,430.00
Equities	VARIAN MEDICAL SYSTEMS INC	21,375.00
Equities	VASCO DATA SEC INTL INC COM	3,118.00
Equities	VASCO DATA SEC INTL INC COM	1,100.00
Equities	VASCULAR SOLUTIONS INC COM	1,462.00
Equities	VASCULAR SOLUTIONS INC COM	578.00
Equities	VASOMEDICAL INC COM	16,910.00
Equities	VASOMEDICAL INC COM	1,000.00
Equities	VCAMPUS CORP COM NEW COM NEW	171.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	VCAMPUS CORP COM NEW COM NEW	100.00
Equities	VECTOR GROUP LTD COM STK	8,093.00
Equities	VECTOR GROUP LTD COM STK	3,848.00
Equities	VEECO INSTRS INC DEL COM	6,849.00
Equities	VEECO INSTRS INC DEL COM	3,100.00
Equities	VENAXIS INC COM	26.00
Equities	VENAXIS INC COM	17.00
Equities	VENTAS INC REIT	25,760.00
Equities	VENTAS INC REIT	10,430.00
Equities	VERAMARK TECHNOLOGIES INC COM	4,468.00
Equities	VERAMARK TECHNOLOGIES INC COM	300.00
Equities	VERENIUM CORP COM NEW COM NEW	881.00
Equities	VERENIUM CORP COM NEW COM NEW	300.00
Equities	VERINT SYS INC COM	4,195.00
Equities	VERINT SYS INC COM	2,100.00
Equities	VERISIGN INC COM	16,400.00
Equities	VERISIGN INC COM	13,246.00
Equities	VERISIGN INC COM	5,361.00
Equities	VERIZON COMMUNICATIONS COM	34,300.00
Equities	VERIZON COMMUNICATIONS COM	251,405.00
Equities	VERIZON COMMUNICATIONS COM	101,778.00
Equities	VERIZON COMMUNICATIONS COM	9,410.00
Equities	VERIZON COMMUNICATIONS COM	3,645.00
Equities	VERMILION ENERGY I COM NPV	19,800.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	VERMILION ENERGY I COM NPV	6,400.00
Equities	VERSAR INC COM	925.00
Equities	VERSAR INC COM	400.00
Equities	VERSO PAPER CORP COM STK	5,549.00
Equities	VERSO PAPER CORP COM STK	2,000.00
Equities	VERTEX PHARMACEUTICALS INC COM	9,000.00
Equities	VERTICAL SEARCH WKS INC COM	0.66
Equities	VESTIN RLTY MTG II INC FORMERLY VESTIN RLTY TR II INC 03/15/2006 COM NEW STK	1,540.00
Equities	VESTIN RLTY MTG II INC FORMERLY VESTIN RLTY TR II INC 03/15/2006 COM NEW STK	600.00
Equities	VIACOM INC NEW CL B	39,201.00
Equities	VIACOM INC NEW CL B	15,862.00
Equities	VIAD CORP COM NEW	5,120.00
Equities	VIAD CORP COM NEW	2,400.00
Equities	VIASAT INC COM	4,915.00
Equities	VIASAT INC COM	2,179.00
Equities	VIASYSTEMS GROUP INC COM PAR\$.01 COM PAR\$.01	444.00
Equities	VIASYSTEMS GROUP INC COM PAR\$.01 COM PAR\$.01	100.00
Equities	VICAL INC COM COM	3,512.00
Equities	VICAL INC COM COM	1,200.00
Equities	VICON INDS INC COM	1,000.00
Equities	VICON INDS INC COM	500.00
Equities	VICOR CORP COM	5,124.00
Equities	VICOR CORP COM	1,800.00
Equities	VIDEO DISPLAY CORP COM	2,133.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	VIDEO DISPLAY CORP COM	800.00
Equities	VIEWCAST COM INC COM	6,412.00
Equities	VIEWCAST COM INC COM	400.00
Equities	VIEWPOINT FINL GROUP INC MD COM	9,374.00
Equities	VIEWPOINT FINL GROUP INC MD COM	4,400.00
Equities	VILLAGE SUPER MKT INC CL A NEW CL A NEW	1,231.00
Equities	VILLAGE SUPER MKT INC CL A NEW CL A NEW	400.00
Equities	VIMPELCOM LTD-SPONSORED ADR	162,100.00
Equities	VIMPELCOM LTD-SPONSORED ADR	56,370.00
Equities	VIRCO MFG CO COM	3,859.00
Equities	VIRCO MFG CO COM	1,300.00
Equities	VIRNETX HLDG CORP COM STK	4,700.00
Equities	VIRNETX HLDG CORP COM STK	1,669.00
Equities	VIROPHARMA INC COM STK	10,092.00
Equities	VIROPHARMA INC COM STK	4,600.00
Equities	VIRTUS INVT PARTNERS INC COM	485.00
Equities	VIRTUS INVT PARTNERS INC COM	200.00
Equities	VIRTUSA CORP COM	2,128.00
Equities	VIRTUSA CORP COM	1,400.00
Equities	VISA INC COM CL A STK	44,533.00
Equities	VISA INC COM CL A STK	18,021.00
Equities	VISA INC COM CL A STK	15,240.00
Equities	VISA INC COM CL A STK	5,920.00
Equities	VISHAY INTERTECHNOLOGY INC COM STK	16,460.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	VISHAY INTERTECHNOLOGY INC COM STK	7,700.00
Equities	VISHAY PRECISION GROUP INC COM	817.00
Equities	VISHAY PRECISION GROUP INC COM	300.00
Equities	VISION-SCIENCES INC DEL COM STK	1,481.00
Equities	VISION-SCIENCES INC DEL COM STK	600.00
Equities	VISTAPRINT NV COM USD0.001	3,962.00
Equities	VISTAPRINT NV COM USD0.001	1,900.00
Equities	VISTEON CORP WT EXP	585.00
Equities	VITAMIN SHOPPE INC COM	2,900.00
Equities	VITAMIN SHOPPE INC COM	1,598.00
Equities	VITESSE SEMICONDUCTOR CORP COM STK	969.00
Equities	VITESSE SEMICONDUCTOR CORP COM STK	400.00
Equities	VIVENDI SA EUR5.50	135,422.00
Equities	VIVENDI SA EUR5.50	43,733.00
Equities	VIVUS INC COM	7,168.00
Equities	VIVUS INC COM	3,300.00
Equities	VL DISSOLUTION CORP COM STK	1,293.00
Equities	VOCERA COMMUNICATIONS INC	5,349.00
Equities	VOCERA COMMUNICATIONS INC	2,500.00
Equities	VOCUS INC COM	3,243.00
Equities	VOCUS INC COM	3,100.00
Equities	VODAFONE GROUP ORD USD0.11428571	1,431,110.00
Equities	VODAFONE GROUP ORD USD0.11428571	462,173.00
Equities	VODAFONE GROUP ORD USD0.11428571	2,931,620.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	VODAFONE GROUP ORD USD0.11428571	935,970.00
Equities	VOIP INC COM NEW STK	91.00
Equities	VOLCANO CORP COM STK	7,496.00
Equities	VOLCANO CORP COM STK	3,600.00
Equities	VOLKSWAGEN AG NON VTG PRF NPV	18,918.00
Equities	VOLKSWAGEN AG NON VTG PRF NPV	6,146.00
Equities	VOLT INFORMATION SCIENCES INC COM	5,299.00
Equities	VOLT INFORMATION SCIENCES INC COM	1,500.00
Equities	VOLTERRA SEMICONDUCTOR CORP COM	4,872.00
Equities	VOLTERRA SEMICONDUCTOR CORP COM	2,200.00
Equities	VOLVO AB SER'B'NPV	166,200.00
Equities	VOLVO AB SER'B'NPV	53,700.00
Equities	VONAGE HLDGS CORP COM	15,329.00
Equities	VONAGE HLDGS CORP COM	5,500.00
Equities	V-ONE CORP COM NEW	2,000.00
Equities	VORNADO RLTY TR COM	14,948.00
Equities	VORNADO RLTY TR COM	6,051.00
Equities	VOXX INTL CORP CL A CL A	4,699.00
Equities	VOXX INTL CORP CL A CL A	1,600.00
Equities	VTECH HOLDINGS LTD COMSTK	99,300.00
Equities	VTECH HOLDINGS LTD COMSTK	32,000.00
Equities	VULCAN INTL CORP COM STK	644.00
Equities	VULCAN INTL CORP COM STK	100.00
Equities	VULCAN MATERIALS CO COM	11,419.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	VULCAN MATERIALS CO COM	4,623.00
Equities	VY MEDIA INC COM	11,100.00
Equities	W & T OFFSHORE INC COM	3,950.00
Equities	W & T OFFSHORE INC COM	2,300.00
Equities	W BANCORPORATION INC CDT-CAP STK	631.00
Equities	W BANCORPORATION INC CDT-CAP STK	200.00
Equities	WA BKG CO OAK HBR WASH COM	1,767.00
Equities	WA BKG CO OAK HBR WASH COM	600.00
Equities	WA REAL ESTATE INVT TR SH BEN INT	8,558.00
Equities	WA REAL ESTATE INVT TR SH BEN INT	3,900.00
Equities	WABASH NATL CORP COM	3,075.00
Equities	WABASH NATL CORP COM	1,000.00
Equities	WABTEC CORP COM	83,804.00
Equities	WABTEC CORP COM	28,244.00
Equities	WALGREEN CO COM	75,762.00
Equities	WALGREEN CO COM	30,672.00
Equities	WALGREEN CO COM	15,955.00
Equities	WALGREEN CO COM	6,175.00
Equities	WALKING CO HLDGS INC COM STK	2,456.00
Equities	WALKING CO HLDGS INC COM STK	1,400.00
Equities	WAL-MART STORES INC COM	25,400.00
Equities	WAL-MART STORES INC COM	143,960.00
Equities	WAL-MART STORES INC COM	58,249.00
Equities	WAL-MART STORES INC COM	5,355.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	WAL-MART STORES INC COM	2,060.00
Equities	WALT DISNEY CO	158,248.00
Equities	WALT DISNEY CO	64,058.00
Equities	WALT DISNEY CO	29,250.00
Equities	WALT DISNEY CO	11,350.00
Equities	WALTER INVT MGMT CORP	4,200.00
Equities	WALTER INVT MGMT CORP	1,900.00
Equities	WANDERPORT CORP COM STK	82.00
Equities	WARREN RES INC COM	6,765.00
Equities	WARREN RES INC COM	2,400.00
Equities	WARSAW STOCK EXCHA PLN1.00	123,100.00
Equities	WARSAW STOCK EXCHA PLN1.00	39,600.00
Equities	WASH FED INC COM	9,400.00
Equities	WASH FED INC COM	3,900.00
Equities	WASH POST CO CL B COM	398.00
Equities	WASH POST CO CL B COM	161.00
Equities	WASHINGTON TR BANCORP INC COM	1,259.00
Equities	WASHINGTON TR BANCORP INC COM	400.00
Equities	WASTE MGMT INC DEL COM STK	38,575.00
Equities	WASTE MGMT INC DEL COM STK	15,617.00
Equities	WATERS CORP COM	7,529.00
Equities	WATERS CORP COM	3,047.00
Equities	WATERSTONE FINL INC COM STK	2,469.00
Equities	WATERSTONE FINL INC COM STK	900.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	WATSCO INC COM	3,168.00
Equities	WATSCO INC COM	1,500.00
Equities	WATTS WTR TECHNOLOGIES INC	3,724.00
Equities	WATTS WTR TECHNOLOGIES INC	1,700.00
Equities	WAUSAU PAPER CORP COM	4,099.00
Equities	WAUSAU PAPER CORP COM	1,500.00
Equities	WAXMAN INDS INC COM PAR\$.0001 COM PAR\$.0001	400.00
Equities	WAYNE SVGS BANCSHARES INC NEW COM	3,304.00
Equities	WAYNE SVGS BANCSHARES INC NEW COM	1,100.00
Equities	WAYSIDE TECHNOLOGY GROUP INC COM STK	1,406.00
Equities	WAYSIDE TECHNOLOGY GROUP INC COM STK	400.00
Equities	WD 40 CO COM STK	2,078.00
Equities	WD 40 CO COM STK	1,000.00
Equities	WEATHERFORD INTL LTD	62,440.00
Equities	WEATHERFORD INTL LTD	24,250.00
Equities	WEB COM GROUP INC COM	7,556.00
Equities	WEB COM GROUP INC COM	3,100.00
Equities	WEBCO INDS INC COM NEW	171.00
Equities	WEBCO INDS INC COM NEW	195.00
Equities	WEBMD HEALTH CORP COMMON STOCK	4,422.00
Equities	WEBMD HEALTH CORP COMMON STOCK	342.00
Equities	WEBSTER FNCL CORP WATERBURY CONN COM	11,542.00
Equities	WEBSTER FNCL CORP WATERBURY CONN COM	5,200.00
Equities	WEG SA COM NPV	93,100.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	WEGENER CORP COM	4,512.00
Equities	WEGENER CORP COM	300.00
Equities	WEIS MKT INC COM	2,838.00
Equities	WEIS MKT INC COM	1,300.00
Equities	WELLCARE HLTH PLANS INC COM	5,225.00
Equities	WELLCARE HLTH PLANS INC COM	2,400.00
Equities	WELLMAN INC COM	15,700.00
Equities	WELLPOINT INC COM	26,393.00
Equities	WELLPOINT INC COM	10,681.00
Equities	WELLS FARGO & CO NEW COM STK	432,814.00
Equities	WELLS FARGO & CO NEW COM STK	175,236.00
Equities	WELLS FARGO & CO NEW COM STK	75,400.00
Equities	WELLS FARGO & CO NEW COM STK	29,200.00
Equities	WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5%	120.00
Equities	WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5%	505.00
Equities	WELLS FINL CORP COM NEW	141.00
Equities	WELLS FINL CORP COM NEW	100.00
Equities	WELLS GARDNER ELECTRS CORP COM STK	1,675.00
Equities	WELLS GARDNER ELECTRS CORP COM STK	700.00
Equities	WENDYS CO COM	35,400.00
Equities	WENDYS CO COM	15,700.00
Equities	WERNER ENTERPRISES INC COM	7,779.00
Equities	WERNER ENTERPRISES INC COM	3,700.00
Equities	WESBANCO INC COM	5,159.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	WESBANCO INC COM	2,231.00
Equities	WESCO INTL INC COM	21,520.00
Equities	WESCO INTL INC COM	8,350.00
Equities	WESFARMERS LTD NPV	65,126.00
Equities	WESFARMERS LTD NPV	21,188.00
Equities	WEST FRASER TIMBER COM NPV	2,700.00
Equities	WEST FRASER TIMBER COM NPV	800.00
Equities	WEST MARINE INC COM	1,918.00
Equities	WEST MARINE INC COM	700.00
Equities	WEST PHARMACEUTICAL SVCS INC COM	5,137.00
Equities	WEST PHARMACEUTICAL SVCS INC COM	2,400.00
Equities	WESTAMERICA BANCORPORATION COM	3,646.00
Equities	WESTAMERICA BANCORPORATION COM	1,700.00
Equities	WESTELL TECHNOLOGIES INC CL A	9,548.00
Equities	WESTELL TECHNOLOGIES INC CL A	3,500.00
Equities	WESTERN ALLIANCE BANCORPORATION COM	7,511.00
Equities	WESTERN ALLIANCE BANCORPORATION COM	2,700.00
Equities	WESTERN METALS CORP COM	3,193.00
Equities	WESTERN UNION CO	48,953.00
Equities	WESTERN UNION CO	19,807.00
Equities	WESTERN UNION CO	32,235.00
Equities	WESTERN UNION CO	12,485.00
Equities	WESTERN WTR CO COM	9,200.00
Equities	WESTFIELD FINL INC NEW COM STK	4,244.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	WESTFIELD FINL INC NEW COM STK	1,600.00
Equities	WESTFIELD GROUP NPV STAPLED UNITS	159,056.00
Equities	WESTFIELD GROUP NPV STAPLED UNITS	51,746.00
Equities	WESTLAKE CHEM CORP COM STK	2,000.00
Equities	WESTMORELAND COAL CO COM	894.00
Equities	WESTMORELAND COAL CO COM	200.00
Equities	WESTN AST MTG CAP CORP COM	1,390.00
Equities	WESTN AST MTG CAP CORP COM	1,400.00
Equities	WESTN DIGITAL CORP COM	28,900.00
Equities	WESTN DIGITAL CORP COM	18,694.00
Equities	WESTN DIGITAL CORP COM	7,564.00
Equities	WESTN DIGITAL CORP COM	33,900.00
Equities	WESTN DIGITAL CORP COM	13,700.00
Equities	WESTN REFNG INC COM	10,330.00
Equities	WESTN REFNG INC COM	4,700.00
Equities	WESTPAC BKG CORP NPV	108,886.00
Equities	WESTPAC BKG CORP NPV	35,375.00
Equities	WESTWOOD HLDGS GROUP INC COM	2,195.00
Equities	WESTWOOD HLDGS GROUP INC COM	1,100.00
Equities	WET SEAL INC CL A CL A	19,133.00
Equities	WET SEAL INC CL A CL A	6,900.00
Equities	WEX INC	5,239.00
Equities	WEX INC	2,300.00
Equities	WEYCO GROUP INC COM	1,875.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	WEYCO GROUP INC COM	600.00
Equities	WEYERHAEUSER CO 6.375% PREF CONV SER A	1,393.00
Equities	WEYERHAEUSER CO 6.375% PREF CONV SER A	4,402.00
Equities	WEYERHAEUSER CO 6.375% PREF CONV SER A	1,997.00
Equities	WEYERHAEUSER CO 6.375% PREF CONV SER A	6,995.00
Equities	WEYERHAEUSER CO COM	48,500.00
Equities	WEYERHAEUSER CO COM	48,123.00
Equities	WEYERHAEUSER CO COM	19,484.00
Equities	WEYERHAEUSER CO COM	27,700.00
Equities	WEYERHAEUSER CO COM	9,350.00
Equities	WGL HLDGS INC COM	7,285.00
Equities	WGL HLDGS INC COM	3,262.00
Equities	WHARF(HLDGS) HKD1	93,000.00
Equities	WHARF(HLDGS) HKD1	30,000.00
Equities	WHIRLPOOL CORP COM	6,956.00
Equities	WHIRLPOOL CORP COM	2,817.00
Equities	WHIRLPOOL CORP COM	6,270.00
Equities	WHIRLPOOL CORP COM	18,610.00
Equities	WHITESTONE REIT COMMON SHARES	1,795.00
Equities	WHITESTONE REIT COMMON SHARES	951.00
Equities	WHITEWAVE FOODS CO COM USD0.01 CL'A'	34,200.00
Equities	WHITEWAVE FOODS CO COM USD0.01 CL'A'	13,280.00
Equities	WHITING PETE CORP COM STK	22,325.00
Equities	WHITING PETE CORP COM STK	66,275.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	WHOLE FOODS MKT INC COM	30,309.00
Equities	WHOLE FOODS MKT INC COM	12,421.00
Equities	WHOLE FOODS MKT INC COM	25,380.00
Equities	WHOLE FOODS MKT INC COM	9,858.00
Equities	WHX CORP COM NEW COM NEW	6,933.00
Equities	WICKES INC COM	7,200.00
Equities	WILHELMINA INTL INC COM	24,765.00
Equities	WILHELMINA INTL INC COM	1,400.00
Equities	WILLBROS GROUP INC COM	2,825.00
Equities	WILLBROS GROUP INC COM	900.00
Equities	WILLIAMS CLAYTON ENERGY INC COM	1,131.00
Equities	WILLIAMS CLAYTON ENERGY INC COM	500.00
Equities	WILLIAMS CO INC COM	59,988.00
Equities	WILLIAMS CO INC COM	24,285.00
Equities	WILLIAMS CO INC COM	36,100.00
Equities	WILLIAMS CO INC COM	12,150.00
Equities	WILLIAMS CO INC COM	57,067.00
Equities	WILLIAMS CO INC COM	16,140.00
Equities	WILLIAMS SONOMA INC COM	45,170.00
Equities	WILLIAMS SONOMA INC COM	17,560.00
Equities	WILLIS LEASE FIN CORP COM	2,006.00
Equities	WILLIS LEASE FIN CORP COM	700.00
Equities	WILSHIRE BANCORP INC COM	1,723.00
Equities	WILSHIRE BANCORP INC COM	600.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	WINDSTREAM CORP COM STK	52,086.00
Equities	WINDSTREAM CORP COM STK	21,088.00
Equities	WINLAND ELECTRS INC COM	1,099.00
Equities	WINLAND ELECTRS INC COM	100.00
Equities	WINMARK CORP COM	500.00
Equities	WINMARK CORP COM	200.00
Equities	WINNEBAGO INDS INC COM	5,430.00
Equities	WINNEBAGO INDS INC COM	1,900.00
Equities	WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW	7,069.00
Equities	WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW	2,410.00
Equities	WINTRUST FINL CORP COM	4,192.00
Equities	WINTRUST FINL CORP COM	1,900.00
Equities	WINTRUST FINL CORP PERP PFD CONV SER C	6.00
Equities	WINTRUST FINL CORP PERP PFD CONV SER C	30.00
Equities	WIRELESS TELECOM GROUP INC COM STK	4,737.00
Equities	WIRELESS TELECOM GROUP INC COM STK	100.00
Equities	WIRELESS XCESSORIES GROUP INC COM	1,162.00
Equities	WIRELESS XCESSORIES GROUP INC COM	100.00
Equities	WIS ENERGY COM	20,098.00
Equities	WIS ENERGY COM	8,136.00
Equities	WIS ENERGY COM	25,300.00
Equities	WIS ENERGY COM	9,800.00
Equities	WISTRON CORP TWD10	1,158,000.00
Equities	WISTRON CORP TWD10	373,000.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	WMS INDS INC COM STK	4,595.00
Equities	WMS INDS INC COM STK	1,392.00
Equities	WOLVERINE WORLD WIDE INC COM	7,118.00
Equities	WOLVERINE WORLD WIDE INC COM	3,300.00
Equities	WOODWARD INC COM	7,936.00
Equities	WOODWARD INC COM	3,600.00
Equities	WORLD ACCEP CORP S C NEW COM	3,681.00
Equities	WORLD ACCEP CORP S C NEW COM	1,700.00
Equities	WORLD FUEL SERVICE COM STK USD0.01	8,905.00
Equities	WORLD FUEL SERVICE COM STK USD0.01	4,100.00
Equities	WORLD WRESTLING ENTMNT	6,805.00
Equities	WORLD WRESTLING ENTMNT	3,100.00
Equities	WORLDGATE COMMUNICATIONS INC COM ISIN US98156L3078	6,543.00
Equities	WORLDGATE COMMUNICATIONS INC COM ISIN US98156L3078	400.00
Equities	WORLDTEX INC COM NEW	47.00
Equities	WORTHINGTON INDS INC COM	10,605.00
Equities	WORTHINGTON INDS INC COM	4,900.00
Equities	WOWPRIME CORP TWD10	64,300.00
Equities	WOWPRIME CORP TWD10	20,800.00
Equities	WPP PLC ORD GBP0.10	181,163.00
Equities	WPP PLC ORD GBP0.10	58,539.00
Equities	WPX ENERGY INC COM SHS	17,594.00
Equities	WPX ENERGY INC COM SHS	7,122.00
Equities	WQN INC COM	656.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	WRIGHT INVS SVC HLDGS INC COM	1,775.00
Equities	WRIGHT INVS SVC HLDGS INC COM	800.00
Equities	WRIGHT MED GROUP INC COM	5,299.00
Equities	WRIGHT MED GROUP INC COM	2,448.00
Equities	WRIGHT MED GROUP INC CONTINGENT VALUE RT12/31/2040	1,724.00
Equities	WRIGHT MED GROUP INC CONTINGENT VALUE RT12/31/2040	600.00
Equities	WSFS FINANCIAL CORP COM	1,818.00
Equities	WSFS FINANCIAL CORP COM	900.00
Equities	WSI INDS INC COM STK	412.00
Equities	WSI INDS INC COM STK	300.00
Equities	WYNDHAM WORLDWIDE CORP COM STK	14,000.00
Equities	WYNDHAM WORLDWIDE CORP COM STK	11,939.00
Equities	WYNDHAM WORLDWIDE CORP COM STK	4,833.00
Equities	WYNN RESORTS LTD COM	23,400.00
Equities	WYNN RESORTS LTD COM	7,012.00
Equities	WYNN RESORTS LTD COM	2,838.00
Equities	XANADOO CO CL A COM STK	36.00
Equities	XCEL ENERGY INC COM	43,692.00
Equities	XCEL ENERGY INC COM	17,696.00
Equities	XENOPORT INC COM STK	2,249.00
Equities	XENOPORT INC COM STK	800.00
Equities	XEROX CORP COM	107,895.00
Equities	XEROX CORP COM	43,683.00
Equities	XEROX CORP COM	81,825.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	XEROX CORP COM	242,825.00
Equities	XILINX INC COM	23,186.00
Equities	XILINX INC COM	9,389.00
Equities	XL GROUP PLC ORD USD0.01	25,456.00
Equities	XL GROUP PLC ORD USD0.01	10,301.00
Equities	XO GROUP INC COM	3,289.00
Equities	XO GROUP INC COM	1,200.00
Equities	XRS CORP COM	1,000.00
Equities	XRS CORP COM	500.00
Equities	XSTELOS HLDGS INC COM	17,000.00
Equities	XSTELOS HLDGS INC COM	1,000.00
Equities	XYLEM INC COM	16,281.00
Equities	XYLEM INC COM	6,590.00
Equities	XYLEM INC COM	50,350.00
Equities	XYLEM INC COM	16,950.00
Equities	YAHOO INC COM	153,800.00
Equities	YAHOO INC COM	83,715.00
Equities	YAHOO INC COM	33,876.00
Equities	YAHOO JAPAN CORP NPV	5,553.00
Equities	YAHOO JAPAN CORP NPV	1,789.00
Equities	YAMADA DENKI CO LTD NPV	99,180.00
Equities	YAMADA DENKI CO LTD NPV	31,540.00
Equities	YAMAHA MOTOR CO NPV	207,600.00
Equities	YAMAHA MOTOR CO NPV	66,500.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	YANDEX N.V. COM USD0.01 CL 'A	41,800.00
Equities	YANDEX N.V. COM USD0.01 CL 'A	13,500.00
Equities	YORK WTR CO COM	500.00
Equities	YORK WTR CO COM	200.00
Equities	YOUNG FAST OPTOELE TWD10	523,000.00
Equities	YOUNG FAST OPTOELE TWD10	212,000.00
Equities	YUE YUEN INDL HLDG HKD0.25	631,000.00
Equities	YUE YUEN INDL HLDG HKD0.25	203,500.00
Equities	YUE YUEN INDL HLDG HKD0.25	1,386,500.00
Equities	YUE YUEN INDL HLDG HKD0.25	444,000.00
Equities	YUM BRANDS INC COM	39,527.00
Equities	YUM BRANDS INC COM	16,001.00
Equities	ZALE CORP NEW COM STK	9,311.00
Equities	ZALE CORP NEW COM STK	3,400.00
Equities	ZALICUS INC COM	3,307.00
Equities	ZALICUS INC COM	1,500.00
Equities	ZANETT INC COM NEW STK	54.00
Equities	ZANETT INC COM NEW STK	100.00
Equities	ZAP COM CORP COM	230.00
Equities	ZAP COM CORP COM	100.00
Equities	ZAZA ENERGY CORP COM	2,518.00
Equities	ZAZA ENERGY CORP COM	900.00
Equities	ZEBRA TECHNOLOGIES CORP CL A	6,419.00
Equities	ZEBRA TECHNOLOGIES CORP CL A	2,800.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Equities	ZEP INC COM STK	2,650.00
Equities	ZEP INC COM STK	1,000.00
Equities	ZHNE/ZHONE TECHNOLOGIES INC	1,241.00
Equities	ZHNE/ZHONE TECHNOLOGIES INC	400.00
Equities	ZILLOW INC	1,300.00
Equities	ZIMMER HLDGS INC COM	1,500.00
Equities	ZIMMER HLDGS INC COM	14,794.00
Equities	ZIMMER HLDGS INC COM	5,988.00
Equities	ZION OIL & GAS INC COM	427.00
Equities	ZION OIL & GAS INC COM	100.00
Equities	ZIONS BANCORP COM	16,190.00
Equities	ZIONS BANCORP COM	6,554.00
Equities	ZIONS BANCORP COM	32,700.00
Equities	ZIONS BANCORP COM	97,050.00
Equities	ZIONS DEP SHS REPSTG 1/40TH PERP PFD SERG	2,540.00
Equities	ZIONS DEP SHS REPSTG 1/40TH PERP PFD SERG	9,440.00
Equities	ZIPREALTY INC COM	642.00
Equities	ZIPREALTY INC COM	200.00
Equities	ZIX CORP COM	2,825.00
Equities	ZIX CORP COM	900.00
Equities	ZOETIS INC COM USD0.01 CL 'A'	43,935.00
Equities	ZOETIS INC COM USD0.01 CL 'A'	18,224.00
Equities	ZOLTEK COS INC COM	3,718.00
Equities	ZOLTEK COS INC COM	1,300.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Equities	ZUMIEZ INC COM	2,125.00
Equities	ZUMIEZ INC COM	800.00
Equities	ZYGO CORP COM	2,900.00
Equities	ZYGO CORP COM	1,000.00
Fixed Income	&&FHA KY MTG #9 WATTERSON LAKEVIEW 7.5 09-01-2018 CV HELD AT STATE AGENCY	1,162,843.22
Fixed Income	&&&RUSSIAN FEDN REG NOTES REG-S STEP UP 7.5DUE 03-31-2030 REG	1,200,568.99
Fixed Income	11.95% DUE 08-05-2031 REG	148,000.00
Fixed Income	12.75% DUE 08-23-2022 REG	716,800.00
Fixed Income	1ST DATA CORP 2018B NEW TERM LN DUE 09-24-2018 BEO	10,000.00
Fixed Income	1ST DATA CORP 2018B NEW TERM LN DUE 09-24-2018 BEO	40,000.00
Fixed Income	1ST DATA CORP TERM LN 1ST LIEN DUE 03-24-2017 BEO	74,899.56
Fixed Income	1ST DATA CORP TERM LN 1ST LIEN DUE 03-24-2017 BEO	308,855.24
Fixed Income	1ST NIAGARA FINL 7.25% DUE 12-15-2021	120,000.00
Fixed Income	1ST NIAGARA FINL 7.25% DUE 12-15-2021	530,000.00
Fixed Income	1ST UN CORP BD STEP UP 08-01-2026	830,000.00
Fixed Income	2005-D 11-15-2035 REG	105,661.46
Fixed Income	2005-D 11-15-2035 REG	65,376.16
Fixed Income	6.75% DUE 11-14-2017 REG	143,000.00
Fixed Income	99 CENTS ONLY STORES 11 DUE 12-15-2019 REG	55,000.00
Fixed Income	99 CENTS ONLY STORES 11 DUE 12-15-2019 REG	245,000.00
Fixed Income	A&K FUNDING LLC 41034 4-10-2034	1,351,202.49
Fixed Income	ABBAY NATL TREAS SVCS PLC GTD NT FLTG RATE DUE 04-25-2014 REG	100,000.00
Fixed Income	ACCESS MIDSTREAM 4.875% DUE 05-15-2023	258,000.00
Fixed Income	ACCESS MIDSTREAM 4.875% DUE 05-15-2023	690,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	ADS WASTE HLDGS INC BNK TERM LOAN DUE 10-31-2019 BEO	1,243,750.00
Fixed Income	ADS WASTE HLDGS INC BNK TERM LOAN DUE 10-31-2019 BEO	348,250.00
Fixed Income	ADVANCE AUTO PTS INC DTD 04-29-2010 5.75DUE 05-01-2020	190,000.00
Fixed Income	ADVANCE AUTO PTS INC DTD 04-29-2010 5.75DUE 05-01-2020	550,000.00
Fixed Income	ADVANTAGE SALES & MARKETING INC 2013 TERM LOAN FIRST LIEN DUE 12-17-2017 BEO	597,000.34
Fixed Income	ADVANTAGE SALES & MARKETING INC OTHER TERM LN 2ND LIEN DUE 12-31-21 BEO	428,571.43
Fixed Income	AEP INDS INC 8.25% DUE 04-15-2019	35,000.00
Fixed Income	AEP INDS INC 8.25% DUE 04-15-2019	150,000.00
Fixed Income	AES CORP 4.875% DUE 05-15-2023	420,000.00
Fixed Income	AES CORP 4.875% DUE 05-15-2023	105,000.00
Fixed Income	AES CORP 4.875% DUE 05-15-2023	387,000.00
Fixed Income	AES CORP SR NT 7.375 DUE 07-01-2021	158,000.00
Fixed Income	AES CORP SR NT 7.375 DUE 07-01-2021	538,000.00
Fixed Income	AFFINIA GROUP INC TERM BANK LOAN 2 DUE 04-11-2020 BEO	500,000.00
Fixed Income	AFFINIA GROUP INC TERM BANK LOAN 2 DUE 04-11-2020 BEO	50,000.00
Fixed Income	AFFINIA GROUP INC TERM BANK LOAN 2 DUE 04-11-2020 BEO	181,000.00
Fixed Income	AGRIUM INC 3.5% DUE 06-01-2023	215,000.00
Fixed Income	AGRIUM INC 3.5% DUE 06-01-2023	725,000.00
Fixed Income	AI CHEM & CY S.C.A B-1 TERM LOAN DUE 09-12-2019 BEO	329,196.00
Fixed Income	AIR LEASE CORP 4.75% DUE 03-01-2020	254,000.00
Fixed Income	AIR LEASE CORP 4.75% DUE 03-01-2020	840,000.00
Fixed Income	AIRCASTLE LTD 6.75% DUE 04-15-2017	5,000.00
Fixed Income	AIRCASTLE LTD 6.75% DUE 04-15-2017	25,000.00
Fixed Income	AIRCASTLE LTD SR NT 7.625 DUE 04-15-2020	5,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	AIRCASTLE LTD SR NT 7.625 DUE 04-15-2020	25,000.00
Fixed Income	AKBANK T A S 5 DUE 10-24-2022	150,000.00
Fixed Income	ALBERTSONS INC 7.45% DUE 08-01-2029	65,000.00
Fixed Income	ALBERTSONS INC 7.45% DUE 08-01-2029	285,000.00
Fixed Income	ALBERTSONS INC 7.75% DUE 06-15-2026	60,000.00
Fixed Income	ALBERTSONS INC 7.75% DUE 06-15-2026	250,000.00
Fixed Income	ALBERTSONS INC 8% DUE 05-01-2031	65,000.00
Fixed Income	ALBERTSONS INC 8% DUE 05-01-2031	275,000.00
Fixed Income	ALBERTSONS INC 8.7% DUE 05-01-2030	60,000.00
Fixed Income	ALBERTSONS INC 8.7% DUE 05-01-2030	250,000.00
Fixed Income	ALBERTSONS INC MEDIUM TERM NTS BOOK ENTRY 6.625 06-01-2028	65,000.00
Fixed Income	ALBERTSONS INC MEDIUM TERM NTS BOOK ENTRY 6.625 06-01-2028	275,000.00
Fixed Income	ALCATEL-LUCENT US TERM LN DUE 01-30-2019BEO	75,404.93
Fixed Income	ALCATEL-LUCENT US TERM LN DUE 01-30-2019BEO	266,537.26
Fixed Income	ALCOA INC 5.9% DUE 02-01-2027	190,000.00
Fixed Income	ALCOA INC 5.9% DUE 02-01-2027	645,000.00
Fixed Income	ALERE INC SR SUB NT 8.625 DUE 10-01-2018	75,000.00
Fixed Income	ALERE INC SR SUB NT 8.625 DUE 10-01-2018	210,000.00
Fixed Income	ALIXPARTNERS LLP 2013 REFINANCING TERM B-2 DUE 01-31-2020 BEO	990,025.00
Fixed Income	ALIXPARTNERS LLP 2013 REFINANCING TERM B-2 DUE 01-31-2020 BEO	247,506.24
Fixed Income	ALLFLEX HOLDINGS III INC TERM LOAN DUE 06-05-2020 BEO	750,000.00
Fixed Income	ALLFLEX HOLDINGS III INC TERM LOAN DUE 06-05-2020 BEO	300,000.00
Fixed Income	ALLIANCE DATA SYS 5.25% DUE 12-01-2017	22,000.00
Fixed Income	ALLIANCE DATA SYS 5.25% DUE 12-01-2017	64,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	ALLIANT HOLDINGS I LLC DUE 12-20-2019 BEO	55,720.00
Fixed Income	ALLIANT HOLDINGS I LLC DUE 12-20-2019 BEO	233,825.00
Fixed Income	ALLSTATE CORP JR SUB DEB FIXED TO FLTG SER A DUE 05-15-2067/05-10-2007 REG	35,000.00
Fixed Income	ALLSTATE CORP JR SUB DEB FIXED TO FLTG SER A DUE 05-15-2067/05-10-2007 REG	145,000.00
Fixed Income	ALLY FINL INC 4.5% DUE 02-11-2014	1,000,000.00
Fixed Income	ALLY FINL INC 4.5% DUE 02-11-2014	1,100,000.00
Fixed Income	ALLY FINL INC 4.625% DUE 06-26-2015	600,000.00
Fixed Income	ALLY FINL INC 4.625% DUE 06-26-2015	1,400,000.00
Fixed Income	ALLY FINL INC 7.5% DUE 09-15-2020	10,000.00
Fixed Income	ALLY FINL INC 7.5% DUE 09-15-2020	86,000.00
Fixed Income	ALLY FINL INC 8% DUE 03-15-2020	658,000.00
Fixed Income	ALLY FINL INC 8% DUE 03-15-2020	1,883,000.00
Fixed Income	ALLY FINL INC 8.3% DUE 02-12-2015	200,000.00
Fixed Income	ALPHA NAT RES INC 9.75% DUE 04-15-2018	72,000.00
Fixed Income	ALPHA NAT RES INC 9.75% DUE 04-15-2018	246,000.00
Fixed Income	ALTA PROV CDA DEB 1.7% 15/12/2017	155,000.00
Fixed Income	ALTRIA GROUP INC 10.2% DUE 02-06-2039	65,000.00
Fixed Income	ALTRIA GROUP INC 10.2% DUE 02-06-2039	630,000.00
Fixed Income	ALTRIA GROUP INC 9.25% DUE 08-06-2019	1,554,000.00
Fixed Income	ALTRIA GROUP INC 9.25% DUE 08-06-2019	406,000.00
Fixed Income	ALTRIA GROUP INC 9.7% DUE 11-10-2018	596,000.00
Fixed Income	ALTRIA GROUP INC 9.95% DUE 11-10-2038	135,000.00
Fixed Income	ALTRIA GROUP INC 9.95% DUE 11-10-2038	125,000.00
Fixed Income	ALUM CO AMER 6.75 NT DUE 01-15-2028 CALL	40,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	ALUM CO AMER 6.75 NT DUE 01-15-2028 CALL	130,000.00
Fixed Income	AMAZON COM INC 1.2% DUE 11-29-2017	445,000.00
Fixed Income	AMAZON COM INC 1.2% DUE 11-29-2017	1,260,000.00
Fixed Income	AMC ENTMT INC NEW 8.75% DUE 06-01-2019	152,000.00
Fixed Income	AMC ENTMT INC NEW 8.75% DUE 06-01-2019	312,000.00
Fixed Income	AMC ENTMT INC NEW 8.75% DUE 06-01-2019	45,000.00
Fixed Income	AMC ENTMT INC NEW 8.75% DUE 06-01-2019	110,000.00
Fixed Income	AMC ENTMT INC NEW SR SUB NT 9.75 12-1-2020	62,000.00
Fixed Income	AMC ENTMT INC NEW SR SUB NT 9.75 12-1-2020	265,000.00
Fixed Income	AMC ENTMT INC NEW SR SUB NT 9.75 12-1-2020	100,000.00
Fixed Income	AMC ENTMT INC NEW SR SUB NT 9.75 12-1-2020	430,000.00
Fixed Income	AMC NETWORKS INC 4.75% DUE 12-15-2022	88,000.00
Fixed Income	AMC NETWORKS INC 4.75% DUE 12-15-2022	375,000.00
Fixed Income	AMC NETWORKS INC 7.75 DUE 07-15-2021	358,000.00
Fixed Income	AMC NETWORKS INC 7.75 DUE 07-15-2021	1,235,000.00
Fixed Income	AMER MOVIL SAB DE 5% DUE 03-30-2020	255,000.00
Fixed Income	AMER MOVIL SAB DE 5% DUE 03-30-2020	615,000.00
Fixed Income	AMEREN CORP 8.875% DUE 05-15-2014	175,000.00
Fixed Income	AMEREN CORP 8.875% DUE 05-15-2014	1,320,000.00
Fixed Income	AMEREN ILLINOIS CO 6.125 DUE 11-15-2017	315,000.00
Fixed Income	AMERICAN BUILDERS & CONTRACTORS SUPPLY COTERM BANK LOAN DUE 3-15-20 BEO	250,000.00
Fixed Income	AMERICAN BUILDERS & CONTRACTORS SUPPLY COTERM BANK LOAN DUE 3-15-20 BEO	250,000.00
Fixed Income	AMERICAN BUILDERS & CONTRACTORS SUPPLY COTERM BANK LOAN DUE 3-15-20 BEO	105,000.00
Fixed Income	AMERICAN BUILDERS & CONTRACTORS SUPPLY COTERM BANK LOAN DUE 3-15-20 BEO	375,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	AMERICAN EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY 6% DUE 09-13-2017	1,000,000.00
Fixed Income	AMERICAN EXPRESS CO 1.55 BDS DUE 05-22-2018 USD1000 REG	475,000.00
Fixed Income	AMERICAN EXPRESS CO 1.55 BDS DUE 05-22-2018 USD1000 REG	1,535,000.00
Fixed Income	AMERICAN MUN PWR OHIO INC REV 5.939% 02-15-2047 BEO TAXABLE	2,600,000.00
Fixed Income	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	1,940,000.00
Fixed Income	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	1,000,000.00
Fixed Income	AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE	2,400,000.00
Fixed Income	AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE	400,000.00
Fixed Income	AMERIGAS FIN CORP / AMERIGAS FIN LLC GTDSR NT 6.75 5-20-2020	750,000.00
Fixed Income	AMERIGAS FIN CORP / AMERIGAS FIN LLC GTDSR NT 6.75 5-20-2020	150,000.00
Fixed Income	AMERISTAR CASINOS 7.5% DUE 04-15-2021	1,000,000.00
Fixed Income	AMERISTAR CASINOS 7.5% DUE 04-15-2021	250,000.00
Fixed Income	AMERISTAR CASINOS INC B TERM LN DUE 04-16-2018 BEO	24,571.51
Fixed Income	AMERISTAR CASINOS INC B TERM LN DUE 04-16-2018 BEO	113,028.99
Fixed Income	AMERN AXLE & MFG 6.25% DUE 03-15-2021	600,000.00
Fixed Income	AMERN AXLE & MFG 6.25% DUE 03-15-2021	200,000.00
Fixed Income	AMERN AXLE & MFG 6.25% DUE 03-15-2021	48,000.00
Fixed Income	AMERN AXLE & MFG 6.25% DUE 03-15-2021	200,000.00
Fixed Income	AMERN AXLE & MFG 6.625 DUE 10-15-2022	35,000.00
Fixed Income	AMERN AXLE & MFG 6.625 DUE 10-15-2022	149,000.00
Fixed Income	AMERN AXLE & MFG 6.625 DUE 10-15-2022	105,000.00
Fixed Income	AMERN AXLE & MFG 6.625 DUE 10-15-2022	355,000.00
Fixed Income	AMERN BLDRS & 5.625% DUE 04-15-2021	108,000.00
Fixed Income	AMERN BLDRS & 5.625% DUE 04-15-2021	381,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	AMERN INTL GROUP 3.8% DUE 03-22-2017	300,000.00
Fixed Income	AMERN INTL GROUP 3.8% DUE 03-22-2017	780,000.00
Fixed Income	AMERN INTL GROUP 8.175 DUE 05-15-2068	290,000.00
Fixed Income	AMERN INTL GROUP 8.175 DUE 05-15-2068	660,000.00
Fixed Income	AMERN INTL GROUP 8.175 DUE 05-15-2068	295,000.00
Fixed Income	AMERN INTL GROUP 8.175 DUE 05-15-2068	1,040,000.00
Fixed Income	AMERN INTL GROUP 8.25% DUE 08-15-2018	1,400,000.00
Fixed Income	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018	435,000.00
Fixed Income	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018	1,535,000.00
Fixed Income	AMERN RENAL HLDGS INC TERM LN B 2ND LIENDUE 12-31-2021 BEO	155,000.00
Fixed Income	AMERN RENAL HLDGS INC TERM LN B 2ND LIENDUE 12-31-2021 BEO	656,000.00
Fixed Income	AMERN TOWER CORP 3.5% DUE 01-31-2023	180,000.00
Fixed Income	AMERN TOWER CORP 3.5% DUE 01-31-2023	605,000.00
Fixed Income	AMERN TOWER CORP 4.7% DUE 03-15-2022	25,000.00
Fixed Income	AMERN TOWER CORP 4.7% DUE 03-15-2022	120,000.00
Fixed Income	AMERN TOWER CORP 7% DUE 10-15-2017	30,000.00
Fixed Income	AMERN TOWER CORP 7% DUE 10-15-2017	135,000.00
Fixed Income	AMKOR TECH INC 6.375 DUE 10-01-2022	20,000.00
Fixed Income	AMKOR TECH INC 6.375 DUE 10-01-2022	100,000.00
Fixed Income	AMKOR TECH INC 6.375 DUE 10-01-2022	130,000.00
Fixed Income	AMKOR TECH INC 6.375 DUE 10-01-2022	459,000.00
Fixed Income	AMRESCO INDEPENDENCE FDG INC SER 1999-1 CL A VAR RT AST BKD 144A 07-15-2026 BEO	382,413.10
Fixed Income	AMRESCO INDEPENDENCE FDG INC SER 1999-1 CL A VAR RT AST BKD 144A 07-15-2026 BEO	174,505.04
Fixed Income	AMSURG CORP 5.625 DUE 11-30-2020 REG	48,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	AMSURG CORP 5.625 DUE 11-30-2020 REG	203,000.00
Fixed Income	ANCESTRY COM INC TERM LOAN DUE 12-18-2018 BEO	139,937.92
Fixed Income	ANCESTRY COM INC TERM LOAN DUE 12-18-2018 BEO	590,363.06
Fixed Income	ANHEUSER BUSCH 9.75% DUE 11-17-2015	100,000.00
Fixed Income	ANHEUSER BUSCH 9.75% DUE 11-17-2015	275,000.00
Fixed Income	ANHEUSER BUSCH COS 5% DUE 03-01-2019	195,000.00
Fixed Income	ANHEUSER BUSCH COS 5% DUE 03-01-2019	375,000.00
Fixed Income	ANTERO RES FIN 9.375% DUE 12-01-2017	120,000.00
Fixed Income	ANTHRACITE FLTG RT .56534999609% DUE 07-26-2045	663,175.26
Fixed Income	ANTHRACITE FLTG RT .56534999609% DUE 07-26-2045	1,204,552.82
Fixed Income	APEX TOOL GROUP LLC TERM LN DUE 01-31-2020 BEO	997,500.00
Fixed Income	APEX TOOL GROUP LLC TERM LN DUE 01-31-2020 BEO	250,000.00
Fixed Income	APEX TOOL GROUP LLC TERM LN DUE 01-31-2020 BEO	65,000.00
Fixed Income	APEX TOOL GROUP LLC TERM LN DUE 01-31-2020 BEO	239,400.00
Fixed Income	APPALACHIAN PWR CO 7.95% DUE 01-15-2020	1,000,000.00
Fixed Income	APPLE INC .45% DUE 05-03-2016	265,000.00
Fixed Income	APPLE INC .45% DUE 05-03-2016	865,000.00
Fixed Income	APPLE INC 1% DUE 05-03-2018	625,000.00
Fixed Income	APPLE INC 1% DUE 05-03-2018	2,035,000.00
Fixed Income	ARAMARK CORP TERM LN D DUE 12-14-2018 BEO	1,750,000.00
Fixed Income	ARAMARK CORP TERM LN D DUE 12-14-2018 BEO	300,000.00
Fixed Income	ARCELORMITTAL 5.5 DUE 03-01-2021	55,000.00
Fixed Income	ARCELORMITTAL 5.5 DUE 03-01-2021	234,000.00
Fixed Income	ARCELORMITTAL 6.25 DUE 02-25-2022	5,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	ARCELORMITTAL 6.25 DUE 02-25-2022	30,000.00
Fixed Income	ARCELORMITTAL 6.25 DUE 02-25-2022	133,000.00
Fixed Income	ARCELORMITTAL 6.25 DUE 02-25-2022	390,000.00
Fixed Income	ARCELORMITTAL CORP CONV 6% DUE 01-15-2016 BEO	2,150.00
Fixed Income	ARCELORMITTAL CORP CONV 6% DUE 01-15-2016 BEO	9,125.00
Fixed Income	ARCELORMITTAL SA 7.25% DUE 03-01-2041	395,000.00
Fixed Income	ARCELORMITTAL SA 7.25% DUE 03-01-2041	1,810,000.00
Fixed Income	ARCELORMITTAL SA 7.25% DUE 03-01-2041	85,000.00
Fixed Income	ARCELORMITTAL SA 7.25% DUE 03-01-2041	310,000.00
Fixed Income	ARCELORMITTAL SA STEP CPN 7.5% DUE 10-15-2039	5,000.00
Fixed Income	ARCELORMITTAL SA STEP CPN 7.5% DUE 10-15-2039	30,000.00
Fixed Income	ARCH COAL INC SR NT 7.25 DUE 06-15-2021	310,000.00
Fixed Income	ARCH COAL INC SR NT 7.25 DUE 06-15-2021	1,310,000.00
Fixed Income	ARCH COAL INC SR NT 7.25 DUE 06-15-2021	100,000.00
Fixed Income	ARCH COAL INC SR NT 7.25 DUE 06-15-2021	440,000.00
Fixed Income	ARCH COAL INC TERM LN B DUE 05-16-2018 BEO	79,598.14
Fixed Income	ARCH COAL INC TERM LN B DUE 05-16-2018 BEO	283,568.38
Fixed Income	ARCOS DORADOS HOLDINGS I 144A 10.25% 13/07/2016	350,000.00
Fixed Income	ARDAGH PACKAGING 7% DUE 11-15-2020	147,000.00
Fixed Income	ARDAGH PACKAGING 7% DUE 11-15-2020	499,000.00
Fixed Income	ARDAGH PACKAGING 7% DUE 11-15-2020	7,000.00
Fixed Income	ARRIS GROUP INC TERM LN B DUE 02-07-2020BEO	997,500.00
Fixed Income	ARRIS GROUP INC TERM LN B DUE 02-07-2020BEO	299,250.00
Fixed Income	ASCENSION HLTH 4.847% DUE 11-15-2053	125,000.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Fixed Income	ASCENSION HLTH 4.847% DUE 11-15-2053	365,000.00
Fixed Income	ASIAN DEV BK BD ISIN US045167AY95 5.593%DUE 07-16-2018 BEO	105,000.00
Fixed Income	ASIAN DEV BK BD ISIN US045167AY95 5.593%DUE 07-16-2018 BEO	585,000.00
Fixed Income	ASURION LLC NEW TERM LOAN DUE 12-31-2020BEO	1,492,704.60
Fixed Income	ASURION LLC NEW TERM LOAN DUE 12-31-2020BEO	369,732.95
Fixed Income	ASURION LLC NEW TERM LOAN DUE 12-31-2020BEO	388,050.00
Fixed Income	ASURION LLC NEW TERM LOAN DUE 12-31-2020BEO	1,651,700.00
Fixed Income	AT&T INC 4.3 DUE 12-15-2042	205,000.00
Fixed Income	AT&T INC 4.3 DUE 12-15-2042	1,559,000.00
Fixed Income	AT&T INC GLOBAL 2.5 NTS DUE 08-15-2015 USD1000	380,000.00
Fixed Income	AT&T INC GLOBAL 2.5 NTS DUE 08-15-2015 USD1000	1,030,000.00
Fixed Income	AT&T WIRELESS SVCS 8.75% DUE 03-01-2031	536,000.00
Fixed Income	AT&T WIRELESS SVCS 8.75% DUE 03-01-2031	630,000.00
Fixed Income	ATWOOD OCEANICS INC 6.5 DUE 02-01-2020	335,000.00
Fixed Income	ATWOOD OCEANICS INC 6.5 DUE 02-01-2020	1,235,000.00
Fixed Income	AUSTRALIAN GOVERNMENT 5.5% 21/04/2023	14,400,000.00
Fixed Income	AUTONATION INC 5.5 DUE 02-01-2020	64,000.00
Fixed Income	AUTONATION INC 5.5 DUE 02-01-2020	284,000.00
Fixed Income	AVIS BUDGET CAR 9.75% DUE 03-15-2020	139,000.00
Fixed Income	AVIS BUDGET CAR 9.75% DUE 03-15-2020	586,000.00
Fixed Income	AXCAN INTER HLDGS INC TERM LN B DUE 02-10-2017 BEO	24,683.55
Fixed Income	AXCAN INTER HLDGS INC TERM LN B DUE 02-10-2017 BEO	113,544.30
Fixed Income	AXTEL S A B DE C V SR SECD NT 144A STEP UP 01-31-2020	102,000.00
Fixed Income	AXTEL S A B DE C V SR SECD NT 144A STEP UP 01-31-2020	452,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	B&G FOODS INC 4.625% DUE 06-01-2021	182,000.00
Fixed Income	B&G FOODS INC 4.625% DUE 06-01-2021	621,000.00
Fixed Income	BAC CAP TR XIII FLTG RT 4% DUE 03-15-2043	120,000.00
Fixed Income	BAC CAP TR XIII FLTG RT 4% DUE 03-15-2043	505,000.00
Fixed Income	BALL CORP 6.75% DUE 09-15-2020	155,000.00
Fixed Income	BALL CORP SR NT 4 DUE 11-15-2023 USD1000	120,000.00
Fixed Income	BALL CORP SR NT 4 DUE 11-15-2023 USD1000	415,000.00
Fixed Income	BANCO DO BRASIL S 3.875 DUE 10-10-2022	200,000.00
Fixed Income	BANCO DO BRASIL S 3.875 DUE 10-10-2022	8,000,000.00
Fixed Income	BANCO DO BRASIL S 3.875 DUE 10-10-2022	2,200,000.00
Fixed Income	BANCO SANTANDER(BR 8% BDS 18/03/2016 BRL'144A'	600,000.00
Fixed Income	BANCO SANTANDER(BR 8% BDS 18/03/2016 BRL'144A'	1,500,000.00
Fixed Income	BANCOLOMBIA S A 5.125% DUE 09-11-2022	141,000.00
Fixed Income	BANCOLOMBIA S A 5.95% DUE 06-03-2021	100,000.00
Fixed Income	BANCOLOMBIA S A 5.95% DUE 06-03-2021	200,000.00
Fixed Income	BANK AMER CORP 3.7% DUE 09-01-2015	235,000.00
Fixed Income	BANK AMER CORP 3.7% DUE 09-01-2015	935,000.00
Fixed Income	BANK AMER CORP 5.625% DUE 10-14-2016	160,000.00
Fixed Income	BANK AMER CORP 5.65% DUE 05-01-2018	1,038,000.00
Fixed Income	BANK AMER CORP 5.7% DUE 01-24-2022	155,000.00
Fixed Income	BANK AMER CORP 5.7% DUE 01-24-2022	535,000.00
Fixed Income	BANK AMER CORP 5.75% DUE 12-01-2017	985,000.00
Fixed Income	BANK AMER CORP 5.75% DUE 12-01-2017	300,000.00
Fixed Income	BANK AMER CORP 6.5% DUE 08-01-2016	600,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	BANK AMER CORP 6.5% DUE 08-01-2016	480,000.00
Fixed Income	BANK AMER CORP 6.5% DUE 08-01-2016	1,565,000.00
Fixed Income	BANK AMER CORP 7.625% DUE 06-01-2019	400,000.00
Fixed Income	BANK AMER CORP BANK OF AMERICA CORP DUE 12-29-2049/01-30-2018 BEO	30,000.00
Fixed Income	BANK AMER CORP BANK OF AMERICA CORP DUE 12-29-2049/01-30-2018 BEO	100,000.00
Fixed Income	BANK AMER CORP MEDIUM TERM SR NT SER L FLTG VAR RT DUE 01-30-2014	3,058,000.00
Fixed Income	BANK AMER CORP MEDIUM TERM SR NT SER L FLTG VAR RT DUE 01-30-2014	1,500,000.00
Fixed Income	BANK AMER CORP VAR RT 2.92902% DUE 06-20-2032	1,062,026.33
Fixed Income	BANK AMER CORP VAR RT 2.92902% DUE 06-20-2032	906,939.60
Fixed Income	BANK OF AMER CORP 5.00 DUE 05-13-2021	320,000.00
Fixed Income	BANK OF AMER CORP 5.00 DUE 05-13-2021	825,000.00
Fixed Income	BANK OF AMER CORP MTN 2 DUE 01-11-2018	255,000.00
Fixed Income	BANK OF AMER CORP MTN 2 DUE 01-11-2018	685,000.00
Fixed Income	BANK OF THAILAND 3.2% BDS 22/10/14 THB1000	9,250,000.00
Fixed Income	BANK OF THAILAND 3.2% BDS 22/10/14 THB1000	33,500,000.00
Fixed Income	BAPTIST HLTH S FLA 4.59% DUE 08-15-2021	330,000.00
Fixed Income	BAPTIST HLTH S FLA 4.59% DUE 08-15-2021	940,000.00
Fixed Income	BASIC ENERGY SVCS 7.75% DUE 10-15-2022	125,000.00
Fixed Income	BASIC ENERGY SVCS 7.75% DUE 10-15-2022	535,000.00
Fixed Income	BAXTER INTL INC 1.85% DUE 06-15-2018	545,000.00
Fixed Income	BAXTER INTL INC 1.85% DUE 06-15-2018	1,585,000.00
Fixed Income	BAYVIEW FINL REVOLVING AST TR 2004-B ASTBKD NT CL A-1 144A 3C7 05-28-2039 BEO	2,114,800.17
Fixed Income	BB&T CORP SR 2.05 DUE 06-19-2018	255,000.00
Fixed Income	BB&T CORP SR 2.05 DUE 06-19-2018	745,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	BE AEROSPACE INC SR NT 5.25 04-01-2022	100,000.00
Fixed Income	BE AEROSPACE INC SR NT 5.25 04-01-2022	444,000.00
Fixed Income	BEAR STEARNS & CO 5.7% DUE 11-15-2014	900,000.00
Fixed Income	BEAR STEARNS ALT-A FLTG RT .733% DUE 08-25-2035	22,900.38
Fixed Income	BEAR STEARNS ALT-A FLTG RT .733% DUE 08-25-2035	96,181.60
Fixed Income	BEAR STEARNS COS 7.25% DUE 02-01-2018	7,600,000.00
Fixed Income	BEAZER HOMES USA 6.625% DUE 04-15-2018	15,000.00
Fixed Income	BEAZER HOMES USA 6.625% DUE 04-15-2018	55,000.00
Fixed Income	BEAZER HOMES USA 8.125% DUE 06-15-2016	10,000.00
Fixed Income	BEAZER HOMES USA 8.125% DUE 06-15-2016	35,000.00
Fixed Income	BEAZER HOMES USA 9.125 DUE 05-15-2019	95,000.00
Fixed Income	BEAZER HOMES USA 9.125 DUE 05-15-2019	440,000.00
Fixed Income	BEAZER HOMES USA 9.125 DUE 05-15-2019	41,000.00
Fixed Income	BEAZER HOMES USA 9.125 DUE 05-15-2019	172,000.00
Fixed Income	BEAZER HOMES USA 9.125% DUE 06-15-2018	60,000.00
Fixed Income	BERRY PLASTICS CORP TERM LN D DUE 01-31-2020 BEO	64,837.50
Fixed Income	BERRY PLASTICS CORP TERM LN D DUE 01-31-2020 BEO	239,400.00
Fixed Income	BESTGAIN REAL ESTA 2.625% BDS 13/03/2018USD2000	200,000.00
Fixed Income	BIOMET INC 6.5% DUE 08-01-2020	122,000.00
Fixed Income	BIOMET INC 6.5% DUE 08-01-2020	342,000.00
Fixed Income	BIOMET INC 6.5% DUE 10-01-2020	800,000.00
Fixed Income	BIOMET INC 6.5% DUE 10-01-2020	200,000.00
Fixed Income	BIOSCRIP INC 10.25% DUE 10-01-2015	100,000.00
Fixed Income	BJS WHSL CLUB INC TERM LOAN B FIRST LIENDUE 09-26-2019 BEO	1,243,757.81

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	BJS WHSL CLUB INC TERM LOAN B FIRST LIENDUE 09-26-2019 BEO	398,376.56
Fixed Income	BK AMER FDG CORP SR NT 7.375 DUE 05-15-2014	23,000.00
Fixed Income	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00229 5.3 DUE 03-15-2017	400,000.00
Fixed Income	BK NOVA SCOTIA B C .75% DUE 10-09-2015	160,000.00
Fixed Income	BK NOVA SCOTIA B C .75% DUE 10-09-2015	525,000.00
Fixed Income	BK OF AMER NA 6 DUE 10-15-2036	800,000.00
Fixed Income	BLUE COAT SYSTEMS INC NEW TERM LOAN DUE 02-18-2018 BEO	58,340.00
Fixed Income	BLUE COAT SYSTEMS INC NEW TERM LOAN DUE 02-18-2018 BEO	235,210.00
Fixed Income	BM&FBOVESPA SA 5.5% NTS 16/07/2020 USD100	200,000.00
Fixed Income	BOE MERGER CORP 144A 9.5 DUE 11-01-2017	46,000.00
Fixed Income	BOE MERGER CORP 144A 9.5 DUE 11-01-2017	196,000.00
Fixed Income	BOGOTA DISTRITO 9.75% SNR 26/07/28 COP'REGS	1,600,000,000.00
Fixed Income	BOLIVARIAN REP OF VENEZUELA 11.75 DUE 10-21-2026	823,500.00
Fixed Income	BOMBARDIER INC 6.125% DUE 01-15-2023	103,000.00
Fixed Income	BOMBARDIER INC 6.125% DUE 01-15-2023	243,000.00
Fixed Income	BP CAP MKTS P L C 4.5% DUE 10-01-2020	335,000.00
Fixed Income	BP CAP MKTS P L C 4.5% DUE 10-01-2020	800,000.00
Fixed Income	BR MALLS INTL FIN 8.5% DUE 01-29-2049	50,000.00
Fixed Income	BRADFORD & BINGLEY 4.25% SNR PMTG 04/05/16 EUR	600,000.00
Fixed Income	BRADFORD & BINGLEY 4.25% SNR PMTG 04/05/16 EUR	800,000.00
Fixed Income	BRASKEM AMERICA FINANCE 7.125 DUE 07-22-2041 BEO	200,000.00
Fixed Income	BRASKEM AMERICA FINANCE 7.125 DUE 07-22-2041 BEO	1,000,000.00
Fixed Income	BRAZIL FEDERATIVE REP 2.625 DUE 01-05-2023 REG	2,126,000.00
Fixed Income	BRAZIL FEDERATIVE REP BD 8.25% DUE 01-20-2034 REG	442,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	BRAZIL FEDERATIVE REP GLOBAL BD 8.75% DUE 02-04-2025 REG	224,000.00
Fixed Income	BRAZIL FEDERATIVE REP GLOBAL BRL BD 10.25% DUE 01-10-2028 REG	250,000.00
Fixed Income	BRAZIL FEDERATIVE REP GLOBAL BRL BD 12.5% DUE 01-05-2016 REG	250,000.00
Fixed Income	BRAZIL FEDERATIVE REP GLOBAL BRL BD 12.5% DUE 01-05-2016 REG	1,000,000.00
Fixed Income	BRAZIL FEDERATIVE REP T-BOND 7.875% DUE 03-07-2015 REG	250,000.00
Fixed Income	BRAZIL(FED REP OF) 10% BDS 01/01/2023 BRL1000	7,000.00
Fixed Income	BRAZIL(FED REP OF) 10% T-NTS 01/01/17 BRL1000	1,830.00
Fixed Income	BRAZIL(FED REP OF) 10.125% BDS 15/5/27 USD1000	188,000.00
Fixed Income	BRAZIL(FED REP OF) 10.25% SNR BDS 10/01/28 BRL	255,000.00
Fixed Income	BRAZIL(FED REP OF) 10.25% SNR BDS 10/01/28 BRL	1,525,000.00
Fixed Income	BRAZIL(FED REP OF) 5.875% BDS 15/01/19 USD1000	40,000.00
Fixed Income	BRAZIL(FED REP OF) 7.125 DUE 01-20-2037 REG	1,343,000.00
Fixed Income	BRAZIL(FED REP OF) 8.25% 20/01/34 USD1000	561,000.00
Fixed Income	BRAZIL(FED REP OF) 8.5% BDS 05/01/2024 BRL1000	350,000.00
Fixed Income	BRAZIL(FED REP OF) 8.5% BDS 05/01/2024 BRL1000	1,080,000.00
Fixed Income	BRAZIL(FED REP OF) 8.875% BDS 15/04/24 USD1000	301,000.00
Fixed Income	BRF SA 7.75% SNR 22/05/18 BRL1000	300,000.00
Fixed Income	BRF SA 7.75% SNR 22/05/18 BRL1000	1,200,000.00
Fixed Income	BRIGHT HORIZONS FAMILY SOLUTIONS LLC TERM LN B DUE 01-30-2020 BEO	597,000.00
Fixed Income	BRIGHT HORIZONS FAMILY SOLUTIONS LLC TERM LN B DUE 01-30-2020 BEO	149,250.00
Fixed Income	BRIGHTSTAR CORP 9.5% DUE 12-01-2016	85,000.00
Fixed Income	BRIGHTSTAR CORP 9.5% DUE 12-01-2016	260,000.00
Fixed Income	BROCADE 6.875% DUE 01-15-2020	176,000.00
Fixed Income	BROCADE 6.875% DUE 01-15-2020	784,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	BROOKFIELD 6.125 DUE 07-01-2022	49,000.00
Fixed Income	BROOKFIELD 6.125 DUE 07-01-2022	160,000.00
Fixed Income	BSN MEDICAL LUXEMBOURG HOLDING,S.A.R.L B1A TERM LN DUE 08-28-2019	500,000.00
Fixed Income	BSN MEDICAL LUXEMBOURG HOLDING,S.A.R.L B1A TERM LN DUE 08-28-2019	200,000.00
Fixed Income	BURL COAT FACTORY 10% DUE 02-15-2019	107,000.00
Fixed Income	BURL COAT FACTORY 10% DUE 02-15-2019	450,000.00
Fixed Income	BURL COAT FACTORY 10% DUE 02-15-2019	130,000.00
Fixed Income	BURL COAT FACTORY 10% DUE 02-15-2019	430,000.00
Fixed Income	BURL NORTHN 4.4 DUE 03-15-2042	405,000.00
Fixed Income	BURL NORTHN 4.4 DUE 03-15-2042	935,000.00
Fixed Income	BURLINGTON COAT FACTORY WHSE CORP TERM LOAN B-1 DUE 02-23-2017 BEO	21,710.52
Fixed Income	BURLINGTON COAT FACTORY WHSE CORP TERM LOAN B-1 DUE 02-23-2017 BEO	99,868.42
Fixed Income	BXG LEGACY 2010 LLC ABS SER 2010 CL A-2 12 09-02-2025	94,861.40
Fixed Income	CABLEVISION SYS 5.875% DUE 09-15-2022	182,000.00
Fixed Income	CABLEVISION SYS 5.875% DUE 09-15-2022	595,000.00
Fixed Income	CABLEVISION SYS 8.625% DUE 09-15-2017	75,000.00
Fixed Income	CABLEVISION SYS 8.625% DUE 09-15-2017	225,000.00
Fixed Income	CABLEVISION SYS SR NT 8 DUE 04-15-2020	150,000.00
Fixed Income	CABLEVISION SYS SR NT 8 DUE 04-15-2020	6,000.00
Fixed Income	CABLEVISION SYS SR NT 8 DUE 04-15-2020	160,000.00
Fixed Income	CABLEVISION SYS SR NT 8 DUE 04-15-2020	525,000.00
Fixed Income	CAESARS ENTMT OPER 8.5% DUE 02-15-2020	82,000.00
Fixed Income	CAESARS ENTMT OPER 8.5% DUE 02-15-2020	319,000.00
Fixed Income	CALCEUS ACQUISITION INC BK TERM LN DUE 01-07-2020BEO	24,941.81

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	CALCEUS ACQUISITION INC BK TERM LN DUE 01-07-2020BEO	94,778.88
Fixed Income	CALCIPAR S A 6.875% DUE 05-01-2018	25,000.00
Fixed Income	CALCIPAR S A 6.875% DUE 05-01-2018	112,000.00
Fixed Income	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEVBK REV 6.486% 05-15-2049 BEO TAXABLE	1,000,000.00
Fixed Income	CALIFORNIA ST 5.7% 11-01-2021 BEO TAXABLE	600,000.00
Fixed Income	CALIFORNIA ST 5.95% 04-01-2016 BEO TAXABLE	200,000.00
Fixed Income	CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	897,000.00
Fixed Income	CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	110,000.00
Fixed Income	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	190,000.00
Fixed Income	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	160,000.00
Fixed Income	CALIFORNIA ST 7.7% 11-01-2030 BEO TAXABLE	600,000.00
Fixed Income	CALIFORNIA ST 7.7% 11-01-2030 BEO TAXABLE	1,000,000.00
Fixed Income	CALIFORNIA ST PUB WKS BRD LEASE REV 7.004% 03-01-2035 BEO TAXABLE	3,500,000.00
Fixed Income	CALIFORNIA ST PUB WKS BRD LEASE REV 7.804% 03-01-2035 BEO TAXABLE	3,500,000.00
Fixed Income	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	190,000.00
Fixed Income	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	445,000.00
Fixed Income	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	1,435,000.00
Fixed Income	CANADA (GOVT OF) 1.25% BDS 01/03/2018	175,000.00
Fixed Income	CANADA GOVT BD 2.75% 01/09/2016	180,000.00
Fixed Income	CANADA HOUSING TRUST 2.75% 15/12/2015	140,000.00
Fixed Income	CANADA HSG TR NO 1 BD SER 41 144A 2.75% 15/06/2016	155,000.00
Fixed Income	CANADA(GOVT OF) 3% DEB 01/12/2015 CAD1000	230,000.00
Fixed Income	CANADA(GOVT OF) 3% DEB 01/12/2015 CAD1000	250,000.00
Fixed Income	CANADA(GOVT OF) 4% BDS 01/06/2016 CAD1000	215,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	CANNERY CASINO RESORTS LLC TERM LOAN B DUE 10-02-2018 BEO	744,375.00
Fixed Income	CANNERY CASINO RESORTS LLC TERM LOAN B DUE 10-02-2018 BEO	248,125.00
Fixed Income	CAP TR RE CDO FLTG RT .48153% DUE 03-20-2050	61,738.12
Fixed Income	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	804,000.00
Fixed Income	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	1,200,000.00
Fixed Income	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	810,000.00
Fixed Income	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	2,265,000.00
Fixed Income	CAPSUGEL HOLDINGS US INC TERM LN B DUE 08-01-2018 BEO	22,085.07
Fixed Income	CAPSUGEL HOLDINGS US INC TERM LN B DUE 08-01-2018 BEO	101,591.32
Fixed Income	CARDINAL HLTH INC EXTENDED DOLLAR TERM-1LOAN DUE 09-15-2016 BEO	53,969.11
Fixed Income	CARDINAL HLTH INC EXTENDED DOLLAR TERM-1LOAN DUE 09-15-2016 BEO	235,497.95
Fixed Income	CARESTREAM HEALTH INC TERM LOAN DUE 05-30-2019 BEO	345,000.00
Fixed Income	CARESTREAM HEALTH INC TERM LOAN DUE 05-30-2019 BEO	1,230,000.00
Fixed Income	CAROLINA PWR & LT 5.3% DUE 01-15-2019	250,000.00
Fixed Income	CAROLINA PWR & LT 5.3% DUE 01-15-2019	500,000.00
Fixed Income	CAROLINA PWR & LT CO 1ST MTG BD 3 9-15-2021	420,000.00
Fixed Income	CAROLINA PWR & LT CO 1ST MTG BD 3 9-15-2021	1,560,000.00
Fixed Income	CARRIZO OIL & GAS 7.5 DUE 09-15-2020	25,000.00
Fixed Income	CARRIZO OIL & GAS 7.5 DUE 09-15-2020	105,000.00
Fixed Income	CARRIZO OIL & GAS 8.625 DUE 10-15-2018	75,000.00
Fixed Income	CARRIZO OIL & GAS 8.625 DUE 10-15-2018	332,000.00
Fixed Income	CASE NEW HOLLAND INC SR NT 7.875 12-1-2017	344,000.00
Fixed Income	CASE NEW HOLLAND INC SR NT 7.875 12-1-2017	1,131,000.00
Fixed Income	CASTLE TR II 8.26% DUE 11-15-2026	637,054.64

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	CATALENT PHARMA SOLUTIONS INC INCREMENTAL TL DUE 09-15-2017 BEO	71,497.72
Fixed Income	CATALENT PHARMA SOLUTIONS INC INCREMENTAL TL DUE 09-15-2017 BEO	311,123.69
Fixed Income	CATERPILLAR FINANCE TRANCHE # TR 00802 5.85% DUE 09-01-2017	400,000.00
Fixed Income	CATERPILLAR FINANCE TRANCHE # TR 00802 5.85% DUE 09-01-2017	500,000.00
Fixed Income	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	60,000.00
Fixed Income	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	175,000.00
Fixed Income	CATHOLIC HLTH 2.95 DUE 11-01-2022	425,000.00
Fixed Income	CATHOLIC HLTH 2.95 DUE 11-01-2022	1,210,000.00
Fixed Income	CBRE SERVICES INC BNDS 5 DUE 03-15-2023	250,000.00
Fixed Income	CBRE SERVICES INC BNDS 5 DUE 03-15-2023	250,000.00
Fixed Income	CBRE SERVICES INC BNDS 5 DUE 03-15-2023	60,000.00
Fixed Income	CBRE SERVICES INC BNDS 5 DUE 03-15-2023	205,000.00
Fixed Income	CC HLDGS GS V LLC 3.849% DUE 04-15-2023	1,300,000.00
Fixed Income	CCO HLDGS LLC / 5.75% DUE 01-15-2024	305,000.00
Fixed Income	CCO HLDGS LLC / 5.75% DUE 01-15-2024	119,000.00
Fixed Income	CCO HLDGS LLC / 5.75% DUE 01-15-2024	418,000.00
Fixed Income	CCO HLDGS LLC / 7% DUE 01-15-2019	135,000.00
Fixed Income	CCO HLDGS LLC / 7.375% DUE 06-01-2020	72,000.00
Fixed Income	CDN NAT RES LTD 5.9% DUE 02-01-2018	625,000.00
Fixed Income	CDW LLC / CDW FIN 8.5 DUE 04-01-2019	26,000.00
Fixed Income	CDW LLC / CDW FIN 8.5 DUE 04-01-2019	115,000.00
Fixed Income	CDW LLC / CDW FIN CORP 8 DUE 12-15-2018	144,000.00
Fixed Income	CDW LLC / CDW FIN CORP 8 DUE 12-15-2018	641,000.00
Fixed Income	CELANESE US HLDGS 4.625% DUE 11-15-2022	67,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	CELANESE US HLDGS 4.625% DUE 11-15-2022	280,000.00
Fixed Income	CELANESE US HLDGS 5.875% DUE 06-15-2021	95,000.00
Fixed Income	CELANESE US HLDGS 5.875% DUE 06-15-2021	154,000.00
Fixed Income	CEMEX FIN LLC 9.375% DUE 10-12-2022	201,000.00
Fixed Income	CEMEX FIN LLC 9.375% DUE 10-12-2022	25,000.00
Fixed Income	CEMEX FIN LLC 9.375% DUE 10-12-2022	105,000.00
Fixed Income	CENTURYLINK INC 5.625% DUE 04-01-2020	150,000.00
Fixed Income	CENTURYLINK INC 5.625% DUE 04-01-2020	100,000.00
Fixed Income	CENTURYLINK INC 5.625% DUE 04-01-2020	240,000.00
Fixed Income	CENTURYLINK INC 5.625% DUE 04-01-2020	70,000.00
Fixed Income	CENTURYLINK INC 5.625% DUE 04-01-2020	246,000.00
Fixed Income	CENTURYLINK INC 5.625% DUE 04-01-2020	780,000.00
Fixed Income	CENTURYLINK INC 5.8 DUE 03-15-2022	350,000.00
Fixed Income	CENTURYLINK INC 5.8 DUE 03-15-2022	150,000.00
Fixed Income	CENTURYLINK INC 6.45% DUE 06-15-2021	293,000.00
Fixed Income	CENTURYLINK INC 6.45% DUE 06-15-2021	1,239,000.00
Fixed Income	CENTURYLINK INC 7.6% DUE 09-15-2039	765,000.00
Fixed Income	CENTURYLINK INC 7.6% DUE 09-15-2039	3,360,000.00
Fixed Income	CENTURYLINK INC 7.65% DUE 03-15-2042	80,000.00
Fixed Income	CENTURYLINK INC 7.65% DUE 03-15-2042	250,000.00
Fixed Income	CF INDS INC 3.45% DUE 06-01-2023	200,000.00
Fixed Income	CF INDS INC 3.45% DUE 06-01-2023	580,000.00
Fixed Income	CFR INTL SPA 5.125% DUE 12-06-2022	200,000.00
Fixed Income	CHES ENERGY CORP 5.75% DUE 03-15-2023	204,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	CHES ENERGY CORP 5.75% DUE 03-15-2023	344,000.00
Fixed Income	CHES ENERGY CORP 6.125% DUE 02-15-2021	369,000.00
Fixed Income	CHES ENERGY CORP 6.125% DUE 02-15-2021	1,538,000.00
Fixed Income	CHES ENERGY CORP 6.875% DUE 11-15-2020	85,000.00
Fixed Income	CHES ENERGY CORP CONTINGENT SR NT CONV 2.5 DUE 05-15-2037 REG	95,000.00
Fixed Income	CHES ENERGY CORP CONTINGENT SR NT CONV 2.5 DUE 05-15-2037 REG	475,000.00
Fixed Income	CHES ENERGY SR NT 6.625 DUE 08-15-2020	5,000.00
Fixed Income	CHES ENERGY SR NT 6.625 DUE 08-15-2020	20,000.00
Fixed Income	CHES ENERGY SR NT 6.625 DUE 08-15-2020	147,000.00
Fixed Income	CHES ENERGY SR NT 6.625 DUE 08-15-2020	640,000.00
Fixed Income	CHESAPEAKE ENERGY CORP CONTINGENT SR NT CONV 2.75% DUE 11-15-2035/11-15-2015 REG	15,000.00
Fixed Income	CHESAPEAKE ENERGY CORP CONTINGENT SR NT CONV 2.75% DUE 11-15-2035/11-15-2015 REG	100,000.00
Fixed Income	CHESAPEAKE ENERGY CORP TERM LOAN FIRST LIEN DUE 12-02-2017 BEO	500,000.00
Fixed Income	CHESAPEAKE ENERGY CORP TERM LOAN FIRST LIEN DUE 12-02-2017 BEO	250,000.00
Fixed Income	CHEVRON CORP NEW 1.718% DUE 06-24-2018	1,515,000.00
Fixed Income	CHEVRON CORP NEW 1.718% DUE 06-24-2018	2,230,000.00
Fixed Income	CHEVRON CORP NEW 2.427 DUE 06-24-2020	475,000.00
Fixed Income	CHEVRON CORP NEW 2.427 DUE 06-24-2020	1,365,000.00
Fixed Income	CHINA OV FIN KY II 5.5% GTD NTS 10/11/20USD	100,000.00
Fixed Income	CHINA OVERSEAS FIN C BNDS 4.875% 15/2/2017	200,000.00
Fixed Income	CHINA SHANSHUI CEM 8.5% DUE 05-25-2016	200,000.00
Fixed Income	CHINA SHANSHUI CEM 8.5% DUE 05-25-2016	200,000.00
Fixed Income	CHOICE HOTELS INTL 5.75% DUE 07-01-2022	64,000.00
Fixed Income	CHOICE HOTELS INTL 5.75% DUE 07-01-2022	282,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	CHRYSLER GROUP LLC 8% DUE 06-15-2019	116,000.00
Fixed Income	CHRYSLER GROUP LLC 8% DUE 06-15-2019	405,000.00
Fixed Income	CHS / CMNTY HEALTH SYS INC SR SECD NT 5.125 DUE 08-15-2018	190,000.00
Fixed Income	CHS / CMNTY HEALTH SYS INC SR SECD NT 5.125 DUE 08-15-2018	590,000.00
Fixed Income	CHS / CMNTY HLTH 7.125 DUE 07-15-2020	20,000.00
Fixed Income	CHS / CMNTY HLTH 7.125 DUE 07-15-2020	90,000.00
Fixed Income	CHS / CMNTY HLTH 8% DUE 11-15-2019	253,000.00
Fixed Income	CHS / CMNTY HLTH 8% DUE 11-15-2019	593,000.00
Fixed Income	CIFC FDG 2007-I LTD NT CL B-2L FLTG RATE3C7 DUE 05-10-2021 BEO	336,996.87
Fixed Income	CIN BELL SR SUB NT 8.75 DUE 03-15-2018	210,000.00
Fixed Income	CIN BELL SR SUB NT 8.75 DUE 03-15-2018	940,000.00
Fixed Income	CINEMARK USA INC 7.375% DUE 06-15-2021	30,000.00
Fixed Income	CINEMARK USA INC 7.375% DUE 06-15-2021	140,000.00
Fixed Income	CINTAS CORP NO 2 2.85% DUE 06-01-2016	200,000.00
Fixed Income	CINTAS CORP NO 2 3.25% DUE 06-01-2022	600,000.00
Fixed Income	CIT GROUP INC NEW 5% DUE 08-15-2022	9,000.00
Fixed Income	CIT GROUP INC NEW 5% DUE 08-15-2022	365,000.00
Fixed Income	CIT GROUP INC NEW 5.375 DUE 05-15-2020	140,000.00
Fixed Income	CIT GROUP INC NEW 5.375 DUE 05-15-2020	194,000.00
Fixed Income	CIT RV TR 6.44% DUE 03-15-2017	129,080.84
Fixed Income	CIT RV TR 6.44% DUE 03-15-2017	187,659.67
Fixed Income	CITIGROUP INC 1.75% DUE 05-01-2018	445,000.00
Fixed Income	CITIGROUP INC 1.75% DUE 05-01-2018	710,000.00
Fixed Income	CITIGROUP INC 3.5% DUE 05-15-2023	205,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	CITIGROUP INC 3.5% DUE 05-15-2023	665,000.00
Fixed Income	CITIGROUP INC 4.05% DUE 07-30-2022	160,000.00
Fixed Income	CITIGROUP INC 4.05% DUE 07-30-2022	520,000.00
Fixed Income	CITIGROUP INC 4.45% DUE 01-10-2017	400,000.00
Fixed Income	CITIGROUP INC 4.75% DUE 05-19-2015	290,000.00
Fixed Income	CITIGROUP INC 4.75% DUE 05-19-2015	830,000.00
Fixed Income	CITIGROUP INC 5.5% DUE 10-15-2014	400,000.00
Fixed Income	CITIGROUP INC 5.9% DUE 12-29-2049	55,000.00
Fixed Income	CITIGROUP INC 5.9% DUE 12-29-2049	205,000.00
Fixed Income	CITIGROUP INC 6% DUE 08-15-2017	2,400,000.00
Fixed Income	CITIGROUP INC 6.01% DUE 01-15-2015	3,000,000.00
Fixed Income	CITIGROUP INC 6.01% DUE 01-15-2015	50,000.00
Fixed Income	CITIGROUP INC 6.01% DUE 01-15-2015	140,000.00
Fixed Income	CITIGROUP INC 6.125% DUE 11-21-2017	200,000.00
Fixed Income	CITIGROUP INC 6.25% DUE 29/06/2017	80,000.00
Fixed Income	CITIGROUP INC 6.25% DUE 29/06/2017	345,000.00
Fixed Income	CITIGROUP INC 6.5% DUE 08-19-2013	6,400,000.00
Fixed Income	CITIGROUP INC 8.125% DUE 07-15-2039	80,000.00
Fixed Income	CITIGROUP INC 8.125% DUE 07-15-2039	310,000.00
Fixed Income	CITIGROUP INC DEP SHS REPSTG 5.95 12-29-2049	20,000.00
Fixed Income	CITIGROUP INC DEP SHS REPSTG 5.95 12-29-2049	70,000.00
Fixed Income	CITIGROUP INC NEW 144A 11.0% MTN 27/07/2020 COP	379,000,000.00
Fixed Income	CITIGROUP INC SR NT FLTG RATE DUE 11-05-2014 REG	400,000.00
Fixed Income	CITIGROUP INC SUB NT 5% DUE 09-15-2014	185,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	CITIGROUP INC SUB NT 5% DUE 09-15-2014	1,102,000.00
Fixed Income	CITIGROUP INC. 0% MTN 27/07/2020 COP	1,000,000,000.00
Fixed Income	CITIZENS 7.125% DUE 03-15-2019	30,000.00
Fixed Income	CITIZENS 7.125% DUE 03-15-2019	135,000.00
Fixed Income	CITIZENS 9% DUE 08-15-2031	285,000.00
Fixed Income	CITIZENS 9% DUE 08-15-2031	1,255,000.00
Fixed Income	CLEAN HBRS INC 5.125% DUE 06-01-2021	80,000.00
Fixed Income	CLEAN HBRS INC 5.125% DUE 06-01-2021	338,000.00
Fixed Income	CLEAN HBRS INC 5.25% DUE 08-01-2020	196,000.00
Fixed Income	CLEAN HBRS INC 5.25% DUE 08-01-2020	427,000.00
Fixed Income	CLEAR CHANNEL 4.9% DUE 05-15-2015	85,000.00
Fixed Income	CLEAR CHANNEL 4.9% DUE 05-15-2015	380,000.00
Fixed Income	CLEAR CHANNEL 5.5% DUE 09-15-2014	315,000.00
Fixed Income	CLEAR CHANNEL 5.5% DUE 09-15-2014	1,380,000.00
Fixed Income	CLEAR CHANNEL 9% DUE 03-01-2021	80,000.00
Fixed Income	CLEAR CHANNEL 9% DUE 03-01-2021	270,000.00
Fixed Income	CLEAR CHANNEL COMMUNICATIONS INC 14 DUE 144A 02-01-2021 BEO	391,700.00
Fixed Income	CLEAR CHANNEL COMMUNICATIONS INC 14 DUE 144A 02-01-2021 BEO	1,446,000.00
Fixed Income	CLEAR CHANNEL COMMUNICATIONS INC DUE 01-29-2016 BEO	29,791.24
Fixed Income	CLEAR CHANNEL COMMUNICATIONS INC DUE 01-29-2016 BEO	112,482.38
Fixed Income	CLEAR CHANNEL COMMUNICATIONS INC TERM LOAN EXTENDED D DUE 01-22-2019 BEO	103,871.37
Fixed Income	CLEAR CHANNEL COMMUNICATIONS INC TERM LOAN EXTENDED D DUE 01-22-2019 BEO	331,774.71
Fixed Income	CLEAR CHANNEL WORLDWIDE HLDGS INC 7.625%GTD SR SUB NT SER B DUE 03-15-2020	500,000.00
Fixed Income	CLEAR CHANNEL WORLDWIDE HLDGS INC 7.625%GTD SR SUB NT SER B DUE 03-15-2020	100,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	CLEAR CHANNEL WORLDWIDE HLDGS INC 7.625%GTD SR SUB NT SER B DUE 03-15-2020	210,000.00
Fixed Income	CLEAR CHANNEL WORLDWIDE HLDGS INC 7.625%GTD SR SUB NT SER B DUE 03-15-2020	905,000.00
Fixed Income	CLEAR CHANNEL WORLDWIDE HLDGS INC 7.625%GTD SR SUB NT SER B DUE 03-15-2020	273,000.00
Fixed Income	CLEAR CHANNEL WORLDWIDE HLDGS INC 7.625%GTD SR SUB NT SER B DUE 03-15-2020	991,000.00
Fixed Income	CMO BANC AMER COML MTG TR 2006 5 5.41400003433 DUE 09-10-2047 BEO	9,000,000.00
Fixed Income	CMO BANC AMER COML MTG TR 2006 5 5.41400003433 DUE 09-10-2047 BEO	1,000,000.00
Fixed Income	CMO BANC AMER COML MTG TR 2006-2 CL A-M 5.7757 05-10-2045 REG	60,000.00
Fixed Income	CMO BANC AMER COML MTG TR 2006-2 CL A-M 5.7757 05-10-2045 REG	265,000.00
Fixed Income	CMO BANC AMER COML MTG TR 2006-4 CL A-M DUE 07-10-2046 REG	60,000.00
Fixed Income	CMO BANC AMER COML MTG TR 2006-4 CL A-M DUE 07-10-2046 REG	270,000.00
Fixed Income	CMO BANC AMER MTG TR 2007 4 MTG PASS THRU CTF CL A-SB DUE 02-10-2051 REG	177,216.84
Fixed Income	CMO BANC AMER MTG TR 2007 4 MTG PASS THRU CTF CL A-SB DUE 02-10-2051 REG	994,186.47
Fixed Income	CMO BEAR STEARNS ALT-A TR 2004-8 MTG PASSTHRU CTF CL I-A-1 DUE 09-25-2034 REG	8,517.53
Fixed Income	CMO BEAR STEARNS ALT-A TR 2004-8 MTG PASSTHRU CTF CL I-A-1 DUE 09-25-2034 REG	32,065.97
Fixed Income	CMO BEAR STEARNS ARM TR SER 2004-10 CL I2A3 DUE 01-25-2035 BEO	3,688,093.28
Fixed Income	CMO BEAR STEARNS ASSET BACKED SECS I TR 2004-AC5 STEP UP CL A-1 5.25 10-25-2034	262,646.11
Fixed Income	CMO BEAR STEARNS ASSET BACKED SECS I TR 2004-AC5 STEP UP CL A-1 5.25 10-25-2034	815,004.86
Fixed Income	CMO BEAR STEARNS CML MTG SECS TR 2007-PWR15 CL-A4 5.331 2-11-44	3,000,000.00
Fixed Income	CMO BEAR STEARNS COML MTG SECS INC 20 MEZ_WAC 5.48696% DUE 12-11-2040 BEO	2,465,777.00
Fixed Income	CMO BEAR STEARNS COML MTG SECS INC 20 MEZ_WAC 5.48696% DUE 12-11-2040 BEO	892,217.00
Fixed Income	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR17 CL A-4 06-11-2050 REG	7,000,000.00
Fixed Income	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR17 CL A-4 06-11-2050 REG	3,235,000.00
Fixed Income	CMO CD 2005-CD1 COMMERCIAL MTG TR SERIES2005-C1 CLASS-A4 DUE 07-15-2044 BEO	110,000.00
Fixed Income	CMO CD 2005-CD1 COMMERCIAL MTG TR SERIES2005-C1 CLASS-A4 DUE 07-15-2044 BEO	490,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	CMO CITIGROUP COML MTG TR 2006-C4 VAR RT PTHRU CTF CL A-3 DUE 3-15-49 REG	60,000.00
Fixed Income	CMO CITIGROUP COML MTG TR 2006-C4 VAR RT PTHRU CTF CL A-3 DUE 3-15-49 REG	270,000.00
Fixed Income	CMO CITIGROUP COML MTG TR 2007-C6 MTG PASS THRU CTF CL A-2 DUE 12-10-2049 REG	2,625.23
Fixed Income	CMO COMM 2007-C9 MTG TR CL A-4 FLT RT DUE 12-10-2049 BEO	55,000.00
Fixed Income	CMO COMM 2007-C9 MTG TR CL A-4 FLT RT DUE 12-10-2049 BEO	245,000.00
Fixed Income	CMO COMM 2007-C9 MTG TR MTG PASS THRU CTF CL B DUE 12-10-2049 REG	309,392.00
Fixed Income	CMO COMM 2007-C9 MTG TR MTG PASS THRU CTF CL B DUE 12-10-2049 REG	97,128.00
Fixed Income	CMO COMMERCIAL MTG TR 2006-GG7 CL A-M VAR RT DUE 07-10-2038	35,000.00
Fixed Income	CMO COMMERCIAL MTG TR 2006-GG7 CL A-M VAR RT DUE 07-10-2038	210,000.00
Fixed Income	CMO CR SUISSE COML MTG TR SER 2007-C1 MTG PASS DUE 2-15-2040 REG	2,196,467.00
Fixed Income	CMO CR SUISSE COML MTG TR SER 2007-C1 MTG PASS DUE 2-15-2040 REG	767,620.00
Fixed Income	CMO CREDIT SUISSE 1ST BSTN MTG SECS CORP2004-AR8 CL 2-A-1 VAR DUE 09-25-2034 REG	851,923.88
Fixed Income	CMO GE COML MTG CORP 2004-C3 CL A-4 5.189% DUE 07-10-2039 REG	1,866,857.00
Fixed Income	CMO GE COML MTG CORP GECCMC 2005-C2 A4 178.13 05/10/43 4.978 DUE 05-10-2043 BEO	110,000.00
Fixed Income	CMO GE COML MTG CORP GECCMC 2005-C2 A4 178.13 05/10/43 4.978 DUE 05-10-2043 BEO	490,000.00
Fixed Income	CMO GRANITE MASTER ISSUER PLC 2006-3 MTGBACKED NT CL A7 DUE 12-20-2054 REG	1,879,403.12
Fixed Income	CMO GS MTG SECS CORP 2004-5 MTG PASSTHURCTF CL 2A1 VAR DUE 05-25-2034 REG	312,228.59
Fixed Income	CMO GS MTG SECS CORP II 2006-CC1 MTG PASSTHRU CTF CL A 5.396 DUE 3-21-46 BEO	3,477,150.26
Fixed Income	CMO GS MTG SECS CORP II 2006-CC1 MTG PASSTHRU CTF CL A 5.396 DUE 3-21-46 BEO	1,248,033.10
Fixed Income	CMO GS MTG SECS CORP II COML MTG BACKED SECS A-1 144A 5.57749 DUE 06-23-2046 BEO	4,769,608.84
Fixed Income	CMO GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF CL A-M DUE 08-10-2045 REG	280,000.00
Fixed Income	CMO HARBORVIEW MTG LN TR 2005-9 CL 2-A-1A DUE 06-20-2035 REG	39,131.93
Fixed Income	CMO HARBORVIEW MTG LN TR 2005-9 CL 2-A-1A DUE 06-20-2035 REG	137,923.99
Fixed Income	CMO HOME EQTY LN TR SER 2006-HSA4 CL FLT RT DUE 07-25-2036 REG	297,696.35

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	CMO HOME EQTY LN TR SER 2006-HSA4 CL FLT RT DUE 07-25-2036 REG	83,662.63
Fixed Income	CMO J P MORGAN CHASE COML MTG 2005-LDP5 MTG CL E VAR RT 12-15-2044	39,864.00
Fixed Income	CMO J P MORGAN CHASE COML MTG SECS CORP 2004-LN2 CL D FLTG RT 07-15-2041	520,593.00
Fixed Income	CMO J P MORGAN CHASE COML MTG SECS CORP 2004-LN2 CL D FLTG RT 07-15-2041	157,013.00
Fixed Income	CMO J P MORGAN CHASE COML MTG SECS CORP 2005-LDP4 CL B 5.129% DUE 10-15-2042 REG	550,423.00
Fixed Income	CMO J P MORGAN CHASE COML MTG SECS CORP 2005-LDP4 CL B 5.129% DUE 10-15-2042 REG	159,336.00
Fixed Income	CMO J P MORGAN CHASE COML MTG SECS CORP 2006-CIBC14 CTF A-4 5.481 DUE 12-12-2044	4,000,000.00
Fixed Income	CMO J P MORGAN CHASE COML MTG SECS CORP SR 2005-LDP2 CL D DUE 07-15-2042 REG	772,000.00
Fixed Income	CMO J P MORGAN CHASE COML MTG SECS CORP SR 2005-LDP2 CL D DUE 07-15-2042 REG	289,000.00
Fixed Income	CMO J P MORGAN CHASE COML MTG SECS TR 2006-LDP7 CL A-4 DUE 04-15-2045 REG	110,000.00
Fixed Income	CMO J P MORGAN CHASE COML MTG SECS TR 2006-LDP7 CL A-4 DUE 04-15-2045 REG	490,000.00
Fixed Income	CMO J P MORGAN CHASE COML MTG SECS TR 2006-LDP7 CL A-M DUE 04-15-2045 REG	105,000.00
Fixed Income	CMO J P MORGAN CHASE COML MTG SECS TR 2006-LDP7 CL A-M DUE 04-15-2045 REG	415,000.00
Fixed Income	CMO J P MORGAN CHASE COML MTG SECS TR 2007 C 5.688 DUE 02-12-2051 REG	491,613.64
Fixed Income	CMO J P MORGAN CHASE COML MTG SECS TR 2007 C 5.688 DUE 02-12-2051 REG	905,193.36
Fixed Income	CMO J P MORGAN CHASE COML MTG SECS TR 2007-C MTG PASSTHRU DUE 5.44 6-12-47	40,000.00
Fixed Income	CMO J P MORGAN CHASE COML MTG SECS TR 2007-C MTG PASSTHRU DUE 5.44 6-12-47	170,000.00
Fixed Income	CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 1-A-1 DUE 07-25-2035 REG	55,561.17
Fixed Income	CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 1-A-1 DUE 07-25-2035 REG	236,134.99
Fixed Income	CMO LB-UBS COML MTG TR 2004-C8 COML MTG PASSTHRU CTF CL F DUE 12-15-2039 VAR	182,114.00
Fixed Income	CMO LB-UBS COML MTG TR 2004-C8 COML MTG PASSTHRU CTF CL F DUE 12-15-2039 VAR	432,000.00
Fixed Income	CMO LB-UBS COML MTG TR 2006-C1 PASSTHRU CTF CL A-4 5.156 DUE 2-15-2031	110,000.00
Fixed Income	CMO LB-UBS COML MTG TR 2006-C1 PASSTHRU CTF CL A-4 5.156 DUE 2-15-2031	490,000.00
Fixed Income	CMO LB-UBS COML MTG TR 2006-C3 CL A-3 5.689% DUE 03-15-2032 REG	27,169.91

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	CMO MERRILL LYNCH MTG INVS INC 2005-A2 CL A-2 ADJ DUE 02-25-2035 REG	963,809.77
Fixed Income	CMO MERRILL LYNCH MTG INVS INC 2005-A2 CL A-2 ADJ DUE 02-25-2035 REG	22,578.27
Fixed Income	CMO MERRILL LYNCH MTG INVS INC 2005-A2 CL A-2 ADJ DUE 02-25-2035 REG	81,846.20
Fixed Income	CMO MERRILL LYNCH MTG INVS INC SER 98-C1-CTL CL A-3 11-15-2026 BEO	2,100,237.30
Fixed Income	CMO MERRILL LYNCH MTG TR 2005-LC1 PASSTHRU CTF AM 5.2642 01-12-2044 REG	50,000.00
Fixed Income	CMO MERRILL LYNCH MTG TR 2005-LC1 PASSTHRU CTF AM 5.2642 01-12-2044 REG	235,000.00
Fixed Income	CMO MERRILL LYNCH MTG TR 2006-C1 CL A-4 DUE 05-12-2039 REG	120,000.00
Fixed Income	CMO MERRILL LYNCH MTG TR 2006-C1 CL A-4 DUE 05-12-2039 REG	535,000.00
Fixed Income	CMO MERRILL LYNCH MTG TR SER 2005-CIP1 CL A2 FLT RT 4.96% DUE 07-12-2038 BEO	88,647.41
Fixed Income	CMO ML-CFC COML MTG TR 2007-5 COML MTG PASSTHRU CL AJ VAR RT DUE 08-12-2048	1,004,848.00
Fixed Income	CMO ML-CFC COML MTG TR 2007-5 COML MTG PASSTHRU CL AJ VAR RT DUE 08-12-2048	57,301.00
Fixed Income	CMO MORGAN STANLEY CAP I INC MORGAN STANLEY CAPIT VAR DUE 11-14-2042 BEO	110,000.00
Fixed Income	CMO MORGAN STANLEY CAP I INC MORGAN STANLEY CAPIT VAR DUE 11-14-2042 BEO	490,000.00
Fixed Income	CMO MORGAN STANLEY CAP I TR 2007- IQ13 CL A-4 5.3639998436% DUE 03-15-2044 BEO	70,000.00
Fixed Income	CMO MORGAN STANLEY CAP I TR 2007- IQ13 CL A-4 5.3639998436% DUE 03-15-2044 BEO	255,000.00
Fixed Income	CMO WACHOVIA BK COML MTG TR COML MTG PASS-TH MTG CTF CL A-3 5.679 10-15-48	785,000.00
Fixed Income	CMO WACHOVIA BK COML MTG TR SER 2005-C20CL E DUE 07-15-2042 BEO	177,519.00
Fixed Income	CMO WACHOVIA BK COML MTG TR SER 2005-C20CL E DUE 07-15-2042 BEO	88,813.00
Fixed Income	CMO WAMU MTG PASS-THRU CTFS 2005-AR19 MTG PASSTHRU CTF CL A-1A2 12-25-45	49,476.57
Fixed Income	CMO WAMU MTG PASS-THRU CTFS 2005-AR19 MTG PASSTHRU CTF CL A-1A2 12-25-45	183,770.08
Fixed Income	CMO WAMU MTG PASS-THRU CTFS 2005-AR6 MTGPASSTHRU CTF CL 2-A-1A 4-25-45	47,463.41
Fixed Income	CMO WAMU MTG PASS-THRU CTFS 2005-AR6 MTGPASSTHRU CTF CL 2-A-1A 4-25-45	169,309.82
Fixed Income	CMO WELLS FARGO MTG BACKED SECS 2004-Z TR SR 2004-Z CL II-A-1 12-25-2034 REG	22,324.44
Fixed Income	CMO WELLS FARGO MTG BACKED SECS 2004-Z TR SR 2004-Z CL II-A-1 12-25-2034 REG	99,343.84

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	CNA FINL CORP 5.75% DUE 08-15-2021	40,000.00
Fixed Income	CNA FINL CORP 5.75% DUE 08-15-2021	115,000.00
Fixed Income	CNA FINL CORP NT 5.875 DUE 08-15-2020	165,000.00
Fixed Income	CNA FINL CORP NT 5.875 DUE 08-15-2020	545,000.00
Fixed Income	CNOOC FIN 2013 LTD 3% DUE 05-09-2023	85,000.00
Fixed Income	CNOOC FIN 2013 LTD 3% DUE 05-09-2023	300,000.00
Fixed Income	COBALT INTL ENERGY INC SR NT CONV 2.625%DUE 12-01-2019 REG	120,000.00
Fixed Income	COBALT INTL ENERGY INC SR NT CONV 2.625%DUE 12-01-2019 REG	430,000.00
Fixed Income	CODELCO INC BND 144A 4.25% 17/07/2042	477,000.00
Fixed Income	CODELCO INC 3.875% 03/11/2021	226,000.00
Fixed Income	CODELCO INC 7.5% DUE 01-15-2019	197,000.00
Fixed Income	COGECO CABLE INC 4.875% DUE 05-01-2020	35,000.00
Fixed Income	COGECO CABLE INC 4.875% DUE 05-01-2020	122,000.00
Fixed Income	COINMACH SERVICES CORPORATION TERM LOAN 2013 DUE 11-15-2019 BEO	750,000.00
Fixed Income	COINMACH SERVICES CORPORATION TERM LOAN 2013 DUE 11-15-2019 BEO	250,000.00
Fixed Income	COLBS MCKINNON 7.875% DUE 02-01-2019	112,000.00
Fixed Income	COLBS MCKINNON 7.875% DUE 02-01-2019	498,000.00
Fixed Income	COLOMBIA(REP OF) 7.375% SNR 18/03/19 USD1000	172,000.00
Fixed Income	COLOMBIA(REP OF) 7.375% SNR BDS 18/09/37USD	1,538,000.00
Fixed Income	COLOMBIA(REP OF) 8.125 DUE 05-21-2024 REG	1,499,000.00
Fixed Income	COLUMBIA / HCA 7.69% DUE 06-15-2025	20,000.00
Fixed Income	COLUMBIA / HCA 7.69% DUE 06-15-2025	70,000.00
Fixed Income	COLUMBIA / HCA HEALTHCARE CORP MEDIUM TERM BOOK ENTRY # TR 15 7.58 09-15-2025	25,000.00
Fixed Income	COLUMBIA / HCA HEALTHCARE CORP MEDIUM TERM BOOK ENTRY # TR 15 7.58 09-15-2025	120,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	COLUMBIA / HCA HEALTHCARE CORP MEDIUM TERM NTS BOOK ENTRY 7.75% DUE 07-15-2036	40,000.00
Fixed Income	COLUMBIA / HCA HEALTHCARE CORP MEDIUM TERM NTS BOOK ENTRY 7.75% DUE 07-15-2036	185,000.00
Fixed Income	COLUMBIA /HCA HEALTHCARE CORP 7.05 DEB DUE 12-01-2027	30,000.00
Fixed Income	COLUMBIA /HCA HEALTHCARE CORP 7.05 DEB DUE 12-01-2027	140,000.00
Fixed Income	COLUMBIA 7.5% DUE 12-15-2023	5,000.00
Fixed Income	COLUMBIA 7.5% DUE 12-15-2023	30,000.00
Fixed Income	COLUMBIA/HCA HEALTHCARE CORP 8.36 DEB DUE 4-15-2024 REG OPT PUT PAY ON 4**PUT	5,000.00
Fixed Income	COLUMBIA/HCA HEALTHCARE CORP 8.36 DEB DUE 4-15-2024 REG OPT PUT PAY ON 4**PUT	25,000.00
Fixed Income	COMCAST CABLE 8.875% DUE 05-01-2017	355,000.00
Fixed Income	COMCAST CABLE 8.875% DUE 05-01-2017	580,000.00
Fixed Income	COMCAST CORP NEW 3.125% DUE 07-15-2022	730,000.00
Fixed Income	COMCAST CORP NEW 3.125% DUE 07-15-2022	2,680,000.00
Fixed Income	COMM 2000-C1 FLTG RT 6.85% DUE 08-15-2033	5,292.04
Fixed Income	COMMSCOPE HLDG CO INC 6.625 BDS USD2000144A DUE 06-01-2020 BEO	77,000.00
Fixed Income	COMMSCOPE HLDG CO INC 6.625 BDS USD2000144A DUE 06-01-2020 BEO	257,000.00
Fixed Income	COMSTOCK RES INC 9.5% DUE 06-15-2020	209,000.00
Fixed Income	COMSTOCK RES INC 9.5% DUE 06-15-2020	908,000.00
Fixed Income	CONCHO RES INC 5 DUE 04-01-2023 REG	227,000.00
Fixed Income	CONCHO RES INC 5 DUE 04-01-2023 REG	539,000.00
Fixed Income	CONCHO RES INC 5.5% DUE 10-01-2022	17,000.00
Fixed Income	CONCHO RES INC 6.5% DUE 01-15-2022	233,000.00
Fixed Income	CONCHO RES INC 6.5% DUE 01-15-2022	1,034,000.00
Fixed Income	CONCORD REAL FLTG RT 0% DUE 12-25-2046	493,000.00
Fixed Income	CONS CONTAINER CO LLC NEW TERM LN DUE 07-03-2019 BEO	1,240,625.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	CONS CONTAINER CO LLC NEW TERM LN DUE 07-03-2019 BEO	248,125.00
Fixed Income	CONS CONTAINER CO LLC NEW TERM LN DUE 07-03-2019 BEO	24,812.50
Fixed Income	CONS CONTAINER CO LLC NEW TERM LN DUE 07-03-2019 BEO	104,212.50
Fixed Income	CONSOLIDATED COMMODITIES LTD TERM BANK LOAN DUE 12-31-2018 BEO	995,000.00
Fixed Income	CONSOLIDATED COMMODITIES LTD TERM BANK LOAN DUE 12-31-2018 BEO	199,000.00
Fixed Income	CONSTELLATION 3.75% DUE 05-01-2021	39,000.00
Fixed Income	CONSTELLATION 3.75% DUE 05-01-2021	137,000.00
Fixed Income	CONSTELLATION 3.75% DUE 05-01-2021	65,000.00
Fixed Income	CONSTELLATION 3.75% DUE 05-01-2021	235,000.00
Fixed Income	CONSTELLATION 4.25% DUE 05-01-2023	65,000.00
Fixed Income	CONSTELLATION 4.25% DUE 05-01-2023	228,000.00
Fixed Income	CONSTELLATION 4.25% DUE 05-01-2023	90,000.00
Fixed Income	CONSTELLATION 4.25% DUE 05-01-2023	330,000.00
Fixed Income	CONSTELLATION BRANDS INC TERM LOAN DUE 03-01-2021 BEO	90,000.00
Fixed Income	CONSTELLATION BRANDS INC TERM LOAN DUE 03-01-2021 BEO	335,000.00
Fixed Income	CONTIMORTGAGE HOME EQTY LN TR SER 1997-4CL B1F 7.33 ABS PASSTHRU CTF 10-15-2028	179,158.22
Fixed Income	CONTINENTAL AIRLS PASSTHRU TR 2007-1A 5.983 DUE 04-19-2022	5,048,551.62
Fixed Income	CONTL AIRLINES 6.125 DUE 04-29-2018	70,000.00
Fixed Income	CONTL AIRLINES 6.125 DUE 04-29-2018	300,000.00
Fixed Income	CONTL AIRLS PASS 7.25% DUE 11-10-2019	851,358.13
Fixed Income	CONTL AIRLS PASS 9% DUE 07-08-2016	830,124.65
Fixed Income	CONTL RES INC 4.5% DUE 04-15-2023	900,000.00
Fixed Income	CONTL RES INC 4.5% DUE 04-15-2023	208,000.00
Fixed Income	CONTL RES INC 4.5% DUE 04-15-2023	532,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	CONTL RES INC 5 DUE 09-15-2022	608,000.00
Fixed Income	CONTL RES INC 5 DUE 09-15-2022	1,958,000.00
Fixed Income	CONTL RES INC 7.125% DUE 04-01-2021	24,000.00
Fixed Income	CONTL RES INC 7.125% DUE 04-01-2021	108,000.00
Fixed Income	CONTL RES INC 7.375% DUE 10-01-2020	14,000.00
Fixed Income	CONTL RES INC 7.375% DUE 10-01-2020	62,000.00
Fixed Income	CONVATEC INC TERM LOAN 22 DEC 2016	17,452.75
Fixed Income	CONVATEC INC TERM LOAN 22 DEC 2016	74,658.97
Fixed Income	CORP NAC DEL COBRE 6.15% NTS 24/10/36 USD'REGS	370,000.00
Fixed Income	CORP NAC DEL COBRE 7.5% SNR 15/01/2019 USD1000	235,000.00
Fixed Income	CORPORACION 3% DUE 07-17-2022	632,000.00
Fixed Income	CORPORACION 6.375% DUE 08-02-2022	100,000.00
Fixed Income	CORPORACION ANDINA DE FOMENTO NT 3.75% DUE 01-15-2016 REG	55,000.00
Fixed Income	CORPORACION ANDINA DE FOMENTO NT 3.75% DUE 01-15-2016 REG	245,000.00
Fixed Income	COSAN LUXEMBOURG S 9.5% DUE 03-14-2018	600,000.00
Fixed Income	COTT BEVERAGES INC 8.125% DUE 09-01-2018	140,000.00
Fixed Income	COTT BEVERAGES INC 8.125% DUE 09-01-2018	624,000.00
Fixed Income	COUNTRYWIDE HOME EQUITY LN TR SER 2004-ICL A 02-15-2034/01-15-2008 REG	731,370.85
Fixed Income	COUNTRYWIDE HOME EQUITY LN TR SER 2004-ICL A 02-15-2034/01-15-2008 REG	200,165.97
Fixed Income	COVANTA HLDG CORP 7.25% DUE 12-01-2020	65,000.00
Fixed Income	COVANTA HLDG CORP 7.25% DUE 12-01-2020	285,000.00
Fixed Income	COVIDIEN INTL FIN 2.95% DUE 06-15-2023	215,000.00
Fixed Income	COVIDIEN INTL FIN 2.95% DUE 06-15-2023	710,000.00
Fixed Income	CPM HOLDINGS INC TERM LOAN B DUE 08-29-2017 BEO	126,047.50

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	CPM HOLDINGS INC TERM LOAN B DUE 08-29-2017 BEO	533,965.00
Fixed Income	CPS AUTO 10% DUE 03-15-2019	309,350.47
Fixed Income	CREDIT SUISSE AG SR MTN BK ENTRY TRANCHE# TR 00001 5.5 DUE 05-01-14	631,000.00
Fixed Income	CRICKET COMMUNICATIONS INC 7.75 DUE 10-15-2020/01-14-2011 REG	66,000.00
Fixed Income	CRICKET COMMUNICATIONS INC 7.75 DUE 10-15-2020/01-14-2011 REG	280,000.00
Fixed Income	CROATIA BNDS 144A 6.375% 24/03/2021	200,000.00
Fixed Income	CROATIA(REP OF) 6.625% NTS 14/7/20 USD'REGS	662,000.00
Fixed Income	CROWN CASTLE INTL 5.25% DUE 01-15-2023	125,000.00
Fixed Income	CROWN CASTLE INTL 5.25% DUE 01-15-2023	529,000.00
Fixed Income	CROWN CASTLE OPER CO TRANCHE B TERM LOANDUE 01-31-2019 BEO	74,810.60
Fixed Income	CROWN CASTLE OPER CO TRANCHE B TERM LOANDUE 01-31-2019 BEO	289,267.68
Fixed Income	CSC HLDGS LLC 6.75% DUE 11-15-2021	233,000.00
Fixed Income	CSC HLDGS LLC 6.75% DUE 11-15-2021	1,024,000.00
Fixed Income	CST BRANDS INC 5% DUE 05-01-2023	80,000.00
Fixed Income	CTRY GARDEN HLDGS 7.5% DUE 01-10-2023	200,000.00
Fixed Income	CUMULUS MEDIA HLDGS INC BANK TERM LOAN DUE 09-17-2018 BEO	494,863.74
Fixed Income	CUMULUS MEDIA INC DUE 09-16-2019 BEO	726,319.91
Fixed Income	CUMULUS MEDIA INC DUE 09-16-2019 BEO	242,106.64
Fixed Income	CUMULUS MEDIA INC DUE 09-16-2019 BEO	102,000.00
Fixed Income	CUMULUS MEDIA INC DUE 09-16-2019 BEO	430,000.00
Fixed Income	CWABS INC 2004-A REVOLVING HOME EQUITY LN ASSET 04-15-2030 REG	1,065,732.59
Fixed Income	CWABS INC 2004-A REVOLVING HOME EQUITY LN ASSET 04-15-2030 REG	13,492.81
Fixed Income	CWABS INC 2004-O REVOLVING HOME EQUITY LN ASSET 02-15-2034 REG	656,644.00
Fixed Income	CWHEQ INC 2005-I REVOLVING HOME EQUITY LN ASSET 02-15-2036 REG	57,672.05

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	CWHEQ INC 2005-I REVOLVING HOME EQUITY LN ASSET 02-15-2036 REG	16,143.72
Fixed Income	CWHEQ REVOLVING HOME EQTY LN TR SER 20 LN AST BKD CTF CL 2-A 12-25-2031 REG	1,848,777.19
Fixed Income	CWHEQ REVOLVING HOME EQTY LN TR SER 20 LN AST BKD CTF CL 2-A 12-25-2031 REG	411,565.37
Fixed Income	CYRUSONE LP / 6.375% DUE 11-15-2022	1,000,000.00
Fixed Income	CYRUSONE LP / 6.375% DUE 11-15-2022	400,000.00
Fixed Income	CYRUSONE LP / 6.375% DUE 11-15-2022	94,000.00
Fixed Income	CYRUSONE LP / 6.375% DUE 11-15-2022	400,000.00
Fixed Income	CYTEC INDS INC TERM LN B-2 DUE 09-20-2019 BEO	170,804.00
Fixed Income	DANA HLDG CORP 6.75% DUE 02-15-2021	140,000.00
Fixed Income	DANA HLDG CORP 6.75% DUE 02-15-2021	382,000.00
Fixed Income	DAVITA HEALTHCARE PARTNERS INC TERM LOANB2 DUE 08-01-2019 BEO	2,089,500.00
Fixed Income	DAVITA HEALTHCARE PARTNERS INC TERM LOANB2 DUE 08-01-2019 BEO	497,500.00
Fixed Income	DAVITA INC 5.75 DUE 08-15-2022	105,000.00
Fixed Income	DAVITA INC 5.75 DUE 08-15-2022	443,000.00
Fixed Income	DBS BK MTN 6.89% 23/12/2013	2,000,000,000.00
Fixed Income	DBS BK MTN 6.89% 23/12/2013	10,000,000,000.00
Fixed Income	DDR CORP 4.625% DUE 07-15-2022	30,000.00
Fixed Income	DDR CORP 4.625% DUE 07-15-2022	140,000.00
Fixed Income	DEFAULT RESDNTL CAP JR SECD NT 9.625 DUE05-15-2015	171,175.77
Fixed Income	DEL MONTE CORP HYBRID TL DUE 03-08-2018 BEO	63,036.41
Fixed Income	DEL MONTE CORP HYBRID TL DUE 03-08-2018 BEO	227,900.87
Fixed Income	DELL INC BRIDGE LOAN FIRST LIEN DUE 02-28-2014 BEO	70,000.00
Fixed Income	DELL INC BRIDGE LOAN FIRST LIEN DUE 02-28-2014 BEO	265,000.00
Fixed Income	DELL INC BRIDGE LOAN SECOND LIEN DUE 02-28-2014 BEO	45,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	DELL INC BRIDGE LOAN SECOND LIEN DUE 02-28-2014 BEO	165,000.00
Fixed Income	DELTA AIR LINES 6.821% DUE 02-10-2024	24,082.53
Fixed Income	DELTA AIR LINES 6.821% DUE 02-10-2024	106,651.19
Fixed Income	DELTA AIR LINES INC TERM LN DUE 04-20-2017 BEO	128,045.14
Fixed Income	DELTA AIR LINES INC TERM LN DUE 04-20-2017 BEO	561,428.58
Fixed Income	DEUTSCHE BK AG LONDON MEDIUM TERM SR BK 9.375 MTN 12/2/18 USD 9.375 DUE 2-13-18	358,000.00
Fixed Income	DIAGEO CAP PLC 1.125% DUE 04-29-2018	410,000.00
Fixed Income	DIAGEO CAP PLC 1.125% DUE 04-29-2018	1,335,000.00
Fixed Income	DIGICEL GROUP LTD 10.5% DUE 04-15-2018	68,000.00
Fixed Income	DIGICEL GROUP LTD 10.50 DUE 04-15-2018	125,000.00
Fixed Income	DILLARD DEPT STORE 7.875 BD DUE 1-1-23 BEO	15,000.00
Fixed Income	DILLARD DEPT STORE 7.875 BD DUE 1-1-23 BEO	85,000.00
Fixed Income	DILLARD DEPT STORES INC 7.75 DEBDUE 05-15-2027 BEO	5,000.00
Fixed Income	DILLARD DEPT STORES INC 7.75 DEBDUE 05-15-2027 BEO	15,000.00
Fixed Income	DILLARDS INC 7% DUE 12-01-2028	25,000.00
Fixed Income	DILLARDS INC 7% DUE 12-01-2028	105,000.00
Fixed Income	DILLARDS INC 7.75% DUE 07-15-2026	70,000.00
Fixed Income	DILLARDS INC 7.75% DUE 07-15-2026	320,000.00
Fixed Income	DIRECTV HLDG/FIN 5 DUE 03-01-2021	250,000.00
Fixed Income	DIRECTV HLDG/FIN 5 DUE 03-01-2021	1,020,000.00
Fixed Income	DIRECTV HLDGS LLC 4.6% DUE 02-15-2021	215,000.00
Fixed Income	DIRECTV HLDGS LLC 4.6% DUE 02-15-2021	405,000.00
Fixed Income	DISCOVER BANK 2% DUE 02-21-2018	1,080,000.00
Fixed Income	DISCOVER BANK 2% DUE 02-21-2018	2,820,000.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Fixed Income	DISCOVER FINL SVCS 5.2% DUE 04-27-2022	80,000.00
Fixed Income	DISCOVER FINL SVCS 5.2% DUE 04-27-2022	150,000.00
Fixed Income	DISH DBS CORP 4.625 DUE 07-15-2017	15,000.00
Fixed Income	DISH DBS CORP 4.625 DUE 07-15-2017	55,000.00
Fixed Income	DISH DBS CORP 5% DUE 03-15-2023	129,000.00
Fixed Income	DISH DBS CORP 5% DUE 03-15-2023	389,000.00
Fixed Income	DISH DBS CORP 5% DUE 03-15-2023	80,000.00
Fixed Income	DISH DBS CORP 5% DUE 03-15-2023	305,000.00
Fixed Income	DISH DBS CORP 5.875% DUE 07-15-2022	146,000.00
Fixed Income	DISH DBS CORP 5.875% DUE 07-15-2022	493,000.00
Fixed Income	DISH DBS CORP 5.875% DUE 07-15-2022	15,000.00
Fixed Income	DISH DBS CORP 5.875% DUE 07-15-2022	65,000.00
Fixed Income	DISH DBS CORP 6.75% DUE 06-01-2021	280,000.00
Fixed Income	DISH DBS CORP 6.75% DUE 06-01-2021	845,000.00
Fixed Income	DISH DBS CORP SR NT 7.875 DUE 09-01-2019	116,000.00
Fixed Income	DISH DBS CORP SR NT 7.875 DUE 09-01-2019	513,000.00
Fixed Income	DISH DBS CORP SR NT 7.875 DUE 09-01-2019	180,000.00
Fixed Income	DISH DBS CORP SR NT 7.875 DUE 09-01-2019	680,000.00
Fixed Income	DISTR FINL SVCS RV 7.73000001907% DUE 11-15-2022	892,728.00
Fixed Income	DISTR FINL SVCS RV 7.73000001907% DUE 11-15-2022	221,447.00
Fixed Income	DJO FIN LLC / DJO 9.875% DUE 04-15-2018	110,000.00
Fixed Income	DJO FIN LLC / DJO 9.875% DUE 04-15-2018	455,000.00
Fixed Income	DOMINICAN REP,THE 7.5 DUE 05-06-2021	787,000.00
Fixed Income	DOMINICAN REPUBLIC 7.5% 06/05/2021	482,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	DOMINICAN REPUBLIC 9.04% NTS 23/01/18 USD REGS	60,113.73
Fixed Income	DOMINION RES INC 5.6% DUE 11-15-2016	25,000.00
Fixed Income	DOMINION RES INC 5.6% DUE 11-15-2016	100,000.00
Fixed Income	DONCASTERS GROUP LIMITED TERM LOAN 2013 DUE 3-12-20 BEO	34,912.50
Fixed Income	DONCASTERS GROUP LIMITED TERM LOAN 2013 DUE 3-12-20 BEO	139,650.00
Fixed Income	DR PEPPER SNAPPLE 2.7% DUE 11-15-2022	120,000.00
Fixed Income	DR PEPPER SNAPPLE 2.7% DUE 11-15-2022	680,000.00
Fixed Income	DR PEPPER SNAPPLE 2.9% DUE 01-15-2016	350,000.00
Fixed Income	DR PEPPER SNAPPLE 2.9% DUE 01-15-2016	1,115,000.00
Fixed Income	DUBAI ELECTRICITY 7.375% DUE 10-21-2020	185,000.00
Fixed Income	DUBAI HOLD COMM OP 6% MTN SNR 01/02/2017GBP	250,000.00
Fixed Income	DYNERGY HOLDINGS INC TERM LN B (2YEAR) DUE 04-16-2020 BEO	184,998.00
Fixed Income	DYNERGY INC TRANCHE B-2 TERM LN DUE 03-28-2020 BEO	52,692.30
Fixed Income	DYNERGY INC TRANCHE B-2 TERM LN DUE 03-28-2020 BEO	113,846.16
Fixed Income	E TRADE FINL CORP 6.375% DUE 11-15-2019	195,000.00
Fixed Income	E TRADE FINL CORP 6.375% DUE 11-15-2019	447,000.00
Fixed Income	EACCESS LTD 144A 8.375% DUE 01/04/2018	400,000.00
Fixed Income	EBAY INC 2.6 DUE 07-15-2022	1,200,000.00
Fixed Income	EBAY INC NT 1.35 DUE 07-15-2017 REG	1,000,000.00
Fixed Income	ECOLAB INC 4.35% DUE 12-08-2021	215,000.00
Fixed Income	ECOLAB INC 4.35% DUE 12-08-2021	670,000.00
Fixed Income	EDUCATION MANAGEMENT LLC/CORP TRANCHE C-2 TERM DUE 06-01-2016 BEO	622,735.74
Fixed Income	EIRCOM FINANCE LTD 9.25% SNR 15/05/20 EUR'144A	100,000.00
Fixed Income	EIRCOM FINANCE LTD 9.25% SNR 15/05/20 EUR'144A	200,000.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Fixed Income	EKSPORTFINANS A S 3% DUE 11-17-2014	300,000.00
Fixed Income	EKSPORTFINANS A S 3% DUE 11-17-2014	100,000.00
Fixed Income	EKSPORTFINANS A S 5.5% DUE 06-26-2017	400,000.00
Fixed Income	EKSPORTFINANS A S 5.5% DUE 06-26-2017	200,000.00
Fixed Income	EKSPORTFINANS A S A 2.375 DUE 05-25-2016REG	500,000.00
Fixed Income	EKSPORTFINANS A S A 2.375 DUE 05-25-2016REG	200,000.00
Fixed Income	EKSPORTFINANS A S A MEDIUM TERM NTS TRANCHE # TR 00716 2 09-15-2015	1,300,000.00
Fixed Income	EKSPORTFINANS A S A MEDIUM TERM NTS TRANCHE # TR 00716 2 09-15-2015	600,000.00
Fixed Income	EKSPORTFINANS ASA 0.72% BDS 28/07/16 JPY	100,000,000.00
Fixed Income	EKSPORTFINANS ASA 1.6% MTN 20/03/2014 JPY	2,000,000.00
Fixed Income	EKSPORTFINANS ASA 1.6% MTN 20/03/2014 JPY	1,000,000.00
Fixed Income	EKSPORTFINANS ASA 2.875% MTN 16/11/16 CHF5000	100,000.00
Fixed Income	EKSPORTFINANS ASA USD GLOBAL NT DTD 05/25/2006 5.5% DUE 05-25-2016 REG	300,000.00
Fixed Income	EL PASO CORP 6.5 SR NT DUE 09-15-2020	435,000.00
Fixed Income	EL PASO CORP 6.5 SR NT DUE 09-15-2020	1,360,000.00
Fixed Income	EL PASO CORP 7.25% DUE 06-01-2018	49,000.00
Fixed Income	EL SALVADOR REP 7.75% DUE 01-24-2023 REG	118,000.00
Fixed Income	ELECTR DATA SYS STEP CPN 6% DUE 08-01-2013	290,000.00
Fixed Income	ELECTR DATA SYS STEP CPN 6% DUE 08-01-2013	1,220,000.00
Fixed Income	EMAC OWNER TR FLTG RT 7.487261% DUE 01-15-2027	274,321.44
Fixed Income	EMAC OWNER TR FLTG RT 7.487261% DUE 01-15-2027	86,378.47
Fixed Income	EMC CORP 1.875% DUE 06-01-2018	495,000.00
Fixed Income	EMC CORP 1.875% DUE 06-01-2018	1,430,000.00
Fixed Income	EMDEON INC 11% DUE 12-31-2019	103,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	EMDEON INC 11% DUE 12-31-2019	457,000.00
Fixed Income	EMERGENCY MED SVCS CORP TERM LN B DUE 05-25-2018 BEO	586,985.41
Fixed Income	EMERGENCY MED SVCS CORP TERM LN B DUE 05-25-2018 BEO	333,309.37
Fixed Income	EMPRESAS ICA SAB 8.375% DUE 07-24-2017	150,000.00
Fixed Income	ENDO HEALTH 7.25% DUE 01-15-2022	90,000.00
Fixed Income	ENDO HEALTH 7.25% DUE 01-15-2022	405,000.00
Fixed Income	ENEL FINANCE INTL NV NT 144A 6 10-07-2039/10-07-2009 BEO	400,000.00
Fixed Income	ENEL FINANCE INTL NV NT 144A 6 10-07-2039/10-07-2009 BEO	1,900,000.00
Fixed Income	ENERGY FUTURE/EFIH 10 DUE 12-01-2020	360,000.00
Fixed Income	ENERGY FUTURE/EFIH 10 DUE 12-01-2020	1,605,000.00
Fixed Income	ENERGY TRANSFER 8.5% DUE 04-15-2014	802,000.00
Fixed Income	ENTERGY CORP NEW 3.625% DUE 09-15-2015	2,000,000.00
Fixed Income	ENTERGY MISS INC 3.1% DUE 07-01-2023	170,000.00
Fixed Income	ENTERGY MISS INC 3.1% DUE 07-01-2023	570,000.00
Fixed Income	ENTERPRISE PRODS 6.65% DUE 04-15-2018	25,000.00
Fixed Income	EP ENERGY LLC / EVEREST ACQUISITION FIN 7.75 DUE 09-01-2022	19,000.00
Fixed Income	EP ENERGY LLC / EVEREST ACQUISITION FIN 7.75 DUE 09-01-2022	79,000.00
Fixed Income	EP ENERGY LLC / EVEREST ACQUISITION FIN 7.75 DUE 09-01-2022	50,000.00
Fixed Income	EP ENERGY LLC / EVEREST ACQUISITION FIN 7.75 DUE 09-01-2022	175,000.00
Fixed Income	EQUINIX INC 4.875 DUE 04-01-2020	127,000.00
Fixed Income	EQUINIX INC 4.875 DUE 04-01-2020	198,000.00
Fixed Income	EQUINIX INC 5.375% DUE 04-01-2023	105,000.00
Fixed Income	EQUINIX INC 7% DUE 07-15-2021	91,000.00
Fixed Income	EQUIPOWER RES HLDGS LLC TERM LN (1ST LIEN) DUE 12-21-2018 BEO	1,223,940.65

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	EQUIPOWER RES HLDGS LLC TERM LN (1ST LIEN) DUE 12-21-2018 BEO	244,788.13
Fixed Income	EURO INV BANK 6.5% NTS 10/09/14 NZD(VAR)	220,000.00
Fixed Income	EURO INV BANK 6.5% NTS 10/09/14 NZD(VAR)	980,000.00
Fixed Income	EUROFIMA 6% MTN 28/01/14 AUD(VAR)	150,000.00
Fixed Income	EUROFIMA 6% MTN 28/01/14 AUD(VAR)	650,000.00
Fixed Income	EUROPEAN INVT BK MTN 5.375% 20/05/2014	150,000.00
Fixed Income	EUROPEAN INVT BK MTN 5.375% 20/05/2014	670,000.00
Fixed Income	EVEREST ACQUISITION LLC / EVEREST ACQUIS9.375 05-01-2020 BEO	265,000.00
Fixed Income	EVEREST ACQUISITION LLC / EVEREST ACQUIS9.375 05-01-2020 BEO	856,000.00
Fixed Income	EXAMWORKS GROUP 9 DUE 07-15-2019	110,000.00
Fixed Income	EXAMWORKS GROUP 9 DUE 07-15-2019	475,000.00
Fixed Income	EXELON GENERATION CO LLC 4.25 06-15-2022	275,000.00
Fixed Income	EXELON GENERATION CO LLC 4.25 06-15-2022	935,000.00
Fixed Income	EXPORT DEVELOPMENT CANADA 3.5% DUE 20/02/2018	360,000.00
Fixed Income	EXPORT IMPORT BK KOREA NT 4% DUE 01-29-2021 REG	200,000.00
Fixed Income	EXPORT IMPORT BK KOREA NT 4.375% DUE 09-15-2021 REG	1,600,000.00
Fixed Income	EXPORT IMPORT BK KOREA NT 4.375% DUE 09-15-2021 REG	800,000.00
Fixed Income	EXPORT IMPORT BK KOREA NT 5.875% DUE 01-14-2015 REG	200,000.00
Fixed Income	EXPORT IMPORT BK KOREA NT 5.875% DUE 01-14-2015 REG	1,455,000.00
Fixed Income	EXPORT-IMPORT BK KOREA 1.75 DUE 02-27-2018 BEO	2,600,000.00
Fixed Income	EXPORT-IMPORT BK KOREA 1.75 DUE 02-27-2018 BEO	900,000.00
Fixed Income	EXPRESS SCRIPTS 7.25% DUE 06-15-2019	125,000.00
Fixed Income	EXPRESS SCRIPTS 7.25% DUE 06-15-2019	405,000.00
Fixed Income	EXPT IMP BK 1.25 DUE 11-20-2015	400,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	EXPT IMP BK 1.25 DUE 11-20-2015	200,000.00
Fixed Income	EXPT IMP BK KOREA NT 5 DUE 04-11-2022 BEO	4,200,000.00
Fixed Income	EXPT IMP BK KOREA NT 5 DUE 04-11-2022 BEO	400,000.00
Fixed Income	FACILITY B TERM LOAN DUE 04-30-2019 BEO	1,485,037.50
Fixed Income	FED RLTY INVT TR 2.75% DUE 06-01-2023	205,000.00
Fixed Income	FED RLTY INVT TR 2.75% DUE 06-01-2023	705,000.00
Fixed Income	FEDERAL HOME LN MTG CORP POOL #1L1437 2.536% 06-01-2035 BEO	387,974.79
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A10573 5.5% 06-01-2033 BEO	26,344.95
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A11348 5.5% 07-01-2033 BEO	42,008.65
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A12547 5.5% 08-01-2033 BEO	175,589.79
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A13483 6.5% 09-01-2033 BEO	24,742.48
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A14440 5.5% 10-01-2033 BEO	89,610.90
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A14797 5.5% 11-01-2033 BEO	155,794.26
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A15086 6.5% 10-01-2033 BEO	89,069.28
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A15676 6.5% 11-01-2033 BEO	29,698.32
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A16908 6.5% 12-01-2033 BEO	51,298.82
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A18187 6.5% 02-01-2034 BEO	131,020.82
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A26079 5.5% 01-01-2034 BEO	40,499.03
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A43655 5%03-01-2036 BEO	2,001,378.55
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A51893 6%06-01-2036 BEO	356,738.29
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A61562 5.5% 10-01-2036 BEO	235,906.68
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A6-4578 5.5% 08-01-2037 BEO	19,380.43
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A67374 6%08-01-2037 BEO	535,347.51
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A69589 6.5% 11-01-2037 BEO	122,812.15

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A81050 6.5% 08-01-2038 BEO	118,577.09
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A82880 5.5% 11-01-2038 BEO	1,080,000.02
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A8-4382 5.5% 02-01-2039 BEO	65,784.04
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A86809 4.5% 06-01-2039 BEO	205,034.27
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A87441 4%07-01-2039 BEO	4,481,023.48
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A89850 5%11-01-2039 BEO	1,305,755.04
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A91518 4.5% 03-01-2040 BEO	774,674.64
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A91927 4.5% 04-01-2040 BEO	2,603,894.75
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A93101 5%07-01-2040 BEO	2,491,575.39
Fixed Income	FEDERAL HOME LN MTG CORP POOL #A9-7944 5% 04-01-2041 BEO	271,818.40
Fixed Income	FEDERAL HOME LN MTG CORP POOL #B10151 5%10-01-2018 BEO	28,787.34
Fixed Income	FEDERAL HOME LN MTG CORP POOL #B10861 4.5% 11-01-2018 BEO	103,414.00
Fixed Income	FEDERAL HOME LN MTG CORP POOL #B13067 4.5% 03-01-2019 BEO	10,296.65
Fixed Income	FEDERAL HOME LN MTG CORP POOL #B13610 4.5% 05-01-2019 BEO	23,031.77
Fixed Income	FEDERAL HOME LN MTG CORP POOL #B13770 4.5% 05-01-2019 BEO	117,804.15
Fixed Income	FEDERAL HOME LN MTG CORP POOL #C01458 7%11-01-2032 BEO	57,741.60
Fixed Income	FEDERAL HOME LN MTG CORP POOL #C01810 6.5% 02-01-2034 BEO	182,435.69
Fixed Income	FEDERAL HOME LN MTG CORP POOL #C01844 4.5% 04-01-2034 BEO	158,531.53
Fixed Income	FEDERAL HOME LN MTG CORP POOL #C02772 6.5% 04-01-2037 BEO	138,220.42
Fixed Income	FEDERAL HOME LN MTG CORP POOL #C0-3755 4% 03-01-2042 BEO	151,217.66
Fixed Income	FEDERAL HOME LN MTG CORP POOL #C09029 3%03-01-2043 BEO	503,364.62
Fixed Income	FEDERAL HOME LN MTG CORP POOL #C09029 3%03-01-2043 BEO	1,549,573.46
Fixed Income	FEDERAL HOME LN MTG CORP POOL #C09039 3.5% 05-01-2043 BEO	1,487,727.76
Fixed Income	FEDERAL HOME LN MTG CORP POOL #C56031 6.5% 12-01-2024 BEO	20,581.22

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FEDERAL HOME LN MTG CORP POOL #C71891 6%10-01-2032 BEO	9,165.66
Fixed Income	FEDERAL HOME LN MTG CORP POOL #C75679 5.5% 01-01-2033 BEO	59,285.54
Fixed Income	FEDERAL HOME LN MTG CORP POOL #C76179 5.5% 01-01-2033 BEO	50,763.21
Fixed Income	FEDERAL HOME LN MTG CORP POOL #C79768 5.5% 05-01-2033 BEO	9,347.91
Fixed Income	FEDERAL HOME LN MTG CORP POOL #E01641 4.5% 05-01-2019 BEO	151,556.69
Fixed Income	FEDERAL HOME LN MTG CORP POOL #E02930 3.5% 07-01-2026 BEO	100,280.23
Fixed Income	FEDERAL HOME LN MTG CORP POOL #E96884 4.5% 06-01-2018 BEO	179,668.46
Fixed Income	FEDERAL HOME LN MTG CORP POOL #E97104 4.5% 06-01-2018 BEO	206,783.80
Fixed Income	FEDERAL HOME LN MTG CORP POOL #E97197 5%06-01-2018 BEO	131,969.02
Fixed Income	FEDERAL HOME LN MTG CORP POOL #E97432 5%07-01-2018 BEO	79,948.29
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G01469 5.5% 12-01-2032 BEO	85,998.31
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G01563 5.5% 06-01-2033 BEO	980,726.77
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G01644 5.5% 02-01-2034 BEO	367,363.67
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G01721 6.5% 08-01-2034 BEO	35,574.62
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G01734 6.5% 09-01-2034 BEO	42,951.94
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G01740 5.5% 12-01-2034 BEO	412,902.13
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G01840 5%07-01-2035 BEO	755,673.50
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G01864 5%01-01-2034 BEO	1,424,766.49
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G01974 5%12-01-2035 BEO	503,273.58
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G02023 5.5% 06-01-2035 BEO	122,479.11
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G02086 5%02-01-2036 BEO	101,316.12
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G02525 6%12-01-2036 BEO	172,748.18
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G02793 5%05-01-2037 BEO	40,505.25
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G04118 6%03-01-2038 BEO	253,910.13

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G05651 5%09-01-2039 BEO	527,701.23
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G05958 5%08-01-2040 BEO	283,996.50
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G0-6066 6% 05-01-2040 BEO	800,935.70
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G08058 5.5% 05-01-2035 BEO	669,553.11
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G08072 5%08-01-2035 BEO	480,493.12
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G08368 4.5% 10-01-2039 BEO	2,424,379.79
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G0-8502 3% 08-01-2042 BEO	323,578.61
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G0-8502 3% 08-01-2042 BEO	691,482.54
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G08525 3%05-01-2043 BEO	259,341.81
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G08525 3%05-01-2043 BEO	842,860.37
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G0-8530 3.5% 04-01-2043 BEO	826,325.56
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G0-8530 3.5% 04-01-2043 BEO	1,388,824.28
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G11565 4.5% 01-01-2019 BEO	416,317.80
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G11776 4.5% 09-01-2020 BEO	141,109.63
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G1-3826 4% 05-01-2025 BEO	195,835.25
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G14399 4%06-01-2025 BEO	335,328.25
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G1-8380 3.5% 03-01-2026 BEO	2,198,420.92
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G1-8465 2.5% 05-01-2028 BEO	258,688.09
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G1-8465 2.5% 05-01-2028 BEO	840,736.31
Fixed Income	FEDERAL HOME LN MTG CORP POOL #G3-0360 6% 10-01-2027 BEO	56,509.44
Fixed Income	FEDERAL HOME LN MTG CORP POOL #J09380 4.5% 04-01-2024 BEO	352,209.24
Fixed Income	FEDERAL HOME LN MTG CORP POOL #J1-3382 3.5% 11-01-2025 BEO	644,999.95
Fixed Income	FEDERAL HOME LN MTG CORP POOL #J1-6072 3.5% 07-01-2026 BEO	384,185.28
Fixed Income	FEDERAL HOME LN MTG CORP POOL #J1-6072 3.5% 07-01-2026 BEO	299,887.24

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FEDERAL HOME LN MTG CORP POOL #J1-9206 3% 05-01-2027 BEO	588,863.57
Fixed Income	FEDERAL HOME LN MTG CORP POOL #J1-9206 3% 05-01-2027 BEO	1,261,850.52
Fixed Income	FEDERAL HOME LN MTG CORP POOL #J2-2021 2.5% 01-01-2028 BEO	304,999.22
Fixed Income	FEDERAL HOME LN MTG CORP POOL #J2-2021 2.5% 01-01-2028 BEO	949,999.37
Fixed Income	FEDERAL HOME LN MTG CORP POOL #J2-3440 2.5% 04-01-2028 BEO	399,887.56
Fixed Income	FEDERAL HOME LN MTG CORP POOL #J2-3440 2.5% 04-01-2028 BEO	1,076,240.60
Fixed Income	FEDERAL HOME LN MTG CORP Q14756 3 DUE 01-01-2043	260,368.74
Fixed Income	FEDERAL HOME LN MTG CORP Q14756 3 DUE 01-01-2043	884,271.18
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0067 4.5% 02-01-2041 BEO	187,127.94
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0346 4% 02-01-2041 BEO	691,376.35
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0351 4.5% 02-01-2041 BEO	1,753,417.98
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0804 4% 12-01-2040 BEO	1,667,218.99
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0946 4% 12-01-2040 BEO	47,810.99
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH1560 4% 01-01-2041 BEO	61,396.34
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH1831 4% 12-01-2040 BEO	559,329.42
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3764 4% 01-01-2041 BEO	1,479,300.10
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3804 4% 02-01-2041 BEO	2,210,483.00
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4108 4.5% 03-01-2041 BEO	297,753.25
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4138 4.5% 03-01-2041 BEO	713,010.78
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4170 4% 01-01-2041 BEO	953,093.55
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH5849 4.5% 02-01-2041 BEO	19,059,967.00
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH5858 4% 02-01-2041 BEO	58,504.37
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH6221 4.5% 03-01-2041 BEO	75,488.22
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH6416 4.5% 02-01-2041 BEO	581,331.23

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH6583 4% 03-01-2041 BEO	46,206.23
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9387 4% 03-01-2041 BEO	709,751.30
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AI0566 4.5% 05-01-2041 BEO	766,364.65
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AI1163 4.5% DUE 04-01-2041 BEO	71,468.51
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AI1163 4.5% DUE 04-01-2041 BEO	426,768.10
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AI7891 4% 07-01-2041 BEO	31,794.32
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ4938 4% 11-01-2041 BEO	518,574.45
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ5342 3.5 DUE 11-01-2026	176,213.66
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ5342 3.5 DUE 11-01-2026	557,062.84
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ5968 4% 12-01-2041 BEO	44,984.63
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9029 4% 11-01-2041 BEO	860,140.11
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AK5324 4% 03-01-2042 BEO	61,296.93
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0414 5.5% DUE 09-01-2040 BEO	257,590.97
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2283 3% 08-01-2027 BEO	1,197,042.21
Fixed Income	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2461 3 DUE 10-01-2027 BEO	2,685,729.33
Fixed Income	FEDEX CORP 2.7% DUE 04-15-2023	155,000.00
Fixed Income	FEDEX CORP 2.7% DUE 04-15-2023	515,000.00
Fixed Income	FELCOR LODGING LTD PARTNERSHIP 5.625 DUE 03-01-2023	1,000,000.00
Fixed Income	FELCOR LODGING LTD PARTNERSHIP 5.625 DUE 03-01-2023	200,000.00
Fixed Income	FHA KY MTG #4 MT TABOR APTS 7.5 02-01-2022	706,723.01
Fixed Income	FHLB BD 5.375 08-15-2018	335,000.00
Fixed Income	FHLMC 1.25 10-02-2019	580,000.00
Fixed Income	FHLMC 1.25 10-02-2019	1,375,000.00
Fixed Income	FHLMC GOLD #G00983 6.5 11-01-2028	1,151.76

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FHLMC GOLD A11229 5.5 07-01-2033	25,362.11
Fixed Income	FHLMC GOLD A9-3990 4 09-01-2040	692,713.98
Fixed Income	FHLMC GOLD A9-5825 4.0% DUE 12-01-2040	166,475.87
Fixed Income	FHLMC GOLD C00712 6.5 02-01-2029	19,140.72
Fixed Income	FHLMC GOLD C00760 6.5 05-01-2029	8,298.50
Fixed Income	FHLMC GOLD C00764 6 05-01-2029	4,237.13
Fixed Income	FHLMC GOLD C00785 6.5 06-01-2029	17,527.51
Fixed Income	FHLMC GOLD C01272 6 12-01-2031	39,438.74
Fixed Income	FHLMC GOLD C01394 7 08-01-2032	30,456.56
Fixed Income	FHLMC GOLD C01416 7 09-01-2032	100,430.80
Fixed Income	FHLMC GOLD C01418 5.5 10-01-2032	670,691.77
Fixed Income	FHLMC GOLD C01552 5.5 05-01-2033	11,991.39
Fixed Income	FHLMC GOLD C48670 6.5 03-01-2031	6,991.68
Fixed Income	FHLMC GOLD C51990 6.5 05-01-2031	108,439.66
Fixed Income	FHLMC GOLD C53589 6.5 06-01-2031	18,146.61
Fixed Income	FHLMC GOLD C55823 6.5 02-01-2029	42,473.31
Fixed Income	FHLMC GOLD C68290 7 06-01-2032	28,505.10
Fixed Income	FHLMC GOLD C68877 7 07-01-2032	23,567.01
Fixed Income	FHLMC GOLD C69057 7 07-01-2032	3,883.40
Fixed Income	FHLMC GOLD C75191 5.5 01-01-2033	23,732.74
Fixed Income	FHLMC GOLD D47235 6 01-01-2024	1,569.72
Fixed Income	FHLMC GOLD D60685 9 06-01-2025	1,133.36
Fixed Income	FHLMC GOLD E90419 6 07-01-2017	8,510.59
Fixed Income	FHLMC GOLD E90531 6 07-01-2017	19,430.93

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FHLMC GOLD E90532 6 07-01-2017	21,797.32
Fixed Income	FHLMC GOLD E90560 6 07-01-2017	2,594.54
Fixed Income	FHLMC GOLD E90683 6 08-01-2017	101,836.23
Fixed Income	FHLMC GOLD E90689 6 08-01-2017	23,008.22
Fixed Income	FHLMC GOLD E91434 6 09-01-2017	18,017.72
Fixed Income	FHLMC GOLD FHLMC #C0-0731 C00731 6.5 03-01-2029	15,596.53
Fixed Income	FHLMC GOLD G00286 8 02-01-2025	5,725.13
Fixed Income	FHLMC GOLD G01771 5.5 02-01-2035	272,332.62
Fixed Income	FHLMC GOLD G02419 6.5 10-01-2036	3,980.19
Fixed Income	FHLMC GOLD G02561 5.5 02-01-2037	148,902.74
Fixed Income	FHLMC GOLD G0-8528 3 04-01-2043	343,085.05
Fixed Income	FHLMC GOLD G0-8528 3 04-01-2043	815,448.53
Fixed Income	FHLMC GOLD G11999 4.5 03-01-2021	178,759.07
Fixed Income	FHLMC GOLD G12454 5.5 11-01-2021	942,217.65
Fixed Income	FHLMC GOLD GROUP C00835 6.5 07-01-2029	25,336.49
Fixed Income	FHLMC GOLD POOL C48672 6 03-01-2031	1,020.89
Fixed Income	FHLMC GOLD POOL E00567 7 08-01-2013	71.77
Fixed Income	FHLMC GOLD Q00093 4 04-01-2041	583,372.38
Fixed Income	FHLMC GOLD Q01813 4.5 07-01-2041	2,253,537.86
Fixed Income	FHLMC GOLD Q02144 4 07-01-2041	1,154,888.63
Fixed Income	FHLMC GOLD Q04649 3.5 DUE 11-01-2041	1,172,426.75
Fixed Income	FHLMC GOLD Q04649 3.5 DUE 11-01-2041	2,957,388.92
Fixed Income	FHLMC GOLD Q05377 4 01-01-2042	574,999.74
Fixed Income	FHLMC GOLD Q06290 3.5 02-01-2042	333,622.16

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FHLMC GOLD Q06290 3.5 02-01-2042	981,241.13
Fixed Income	FHLMC GOLD Q18784 3.5 06-01-2043	280,027.80
Fixed Income	FHLMC GOLD Q18784 3.5 06-01-2043	865,085.75
Fixed Income	FHLMC GOLD SINGLE FAMILY 3% 30 YEARS SETTLES AUGUST	2,120,000.00
Fixed Income	FHLMC GOLD SINGLE FAMILY 3% 30 YEARS SETTLES JULY	1,358,085.00
Fixed Income	FHLMC GROUP #C80342 6.5 MTG PARTN CTF DUE 09-01-2025 REG	5,254.34
Fixed Income	FHLMC MULTICLASS K013 CL A2 3.974 01-25-2021	225,000.00
Fixed Income	FHLMC MULTICLASS K013 CL A2 3.974 01-25-2021	600,000.00
Fixed Income	FHLMC MULTICLASS PREASSIGN 00568 04-25-2016	94,915.06
Fixed Income	FHLMC POOL #170110 12 01-01-2015	168.24
Fixed Income	FHLMC POOL #170114 12 02-01-2015	332.05
Fixed Income	FHLMC POOL #170116 12 03-01-2015	452.38
Fixed Income	FHLMC POOL #1B0070 ADJ RT 08-01-2031	47,754.50
Fixed Income	FHLMC POOL #1B7279 ADJ RT 08-01-2036	781,890.64
Fixed Income	FHLMC POOL #1J1821 ADJ RT 08-01-2038	781,248.75
Fixed Income	FHLMC POOL #1L0157 ADJ RT 07-01-2035	189,498.18
Fixed Income	FHLMC POOL #1L1225 ADJ RT 08-01-2035	569,202.16
Fixed Income	FHLMC POOL #1N0063 ADJ RT 10-01-2035	29,510.79
Fixed Income	FHLMC POOL #788628 ADJ RT 08-01-2031	31,411.30
Fixed Income	FIFTH 3RD BANCORP 5.1% DUE 12-31-2049	120,000.00
Fixed Income	FIFTH 3RD BANCORP 5.1% DUE 12-31-2049	430,000.00
Fixed Income	FINANCING OF INFRASTRUCT BNDS 9.0% 07/12/2017	224,000.00
Fixed Income	FIRST AMERN FINL CORP SR NT 4.3 DUE 02-01-2023	105,000.00
Fixed Income	FIRST AMERN FINL CORP SR NT 4.3 DUE 02-01-2023	345,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FIRST DATA CORP 11.75% DUE 08-15-2021	55,000.00
Fixed Income	FIRST DATA CORP 11.75% DUE 08-15-2021	180,000.00
Fixed Income	FIRST DATA CORP 12.625% DUE 01-15-2021	247,000.00
Fixed Income	FIRST DATA CORP 12.625% DUE 01-15-2021	904,000.00
Fixed Income	FIRSTMERIT CORP 4.35 DUE 02-04-2023	165,000.00
Fixed Income	FIRSTMERIT CORP 4.35 DUE 02-04-2023	590,000.00
Fixed Income	FISCAL YR 2005 SECU CORP N Y SPL OBL B 4.93 DUE 04-01-2020 BEOTAXABLE MUNIBOND	610,000.00
Fixed Income	FISCAL YR 2005 SECU CORP N Y SPL OBL B 4.93 DUE 04-01-2020 BEOTAXABLE MUNIBOND	595,000.00
Fixed Income	FLASH DUTCH 2 B.V & US COATINGS ACQS INCTERM B LN DUE 02-01-20	997,500.00
Fixed Income	FLASH DUTCH 2 B.V & US COATINGS ACQS INCTERM B LN DUE 02-01-20	399,250.00
Fixed Income	FLASH DUTCH 2 B.V & US COATINGS ACQS INCTERM B LN DUE 02-01-20	53,865.00
Fixed Income	FLASH DUTCH 2 B.V & US COATINGS ACQS INCTERM B LN DUE 02-01-20	228,427.50
Fixed Income	FLASH DUTCH 2 B.V & US COATINGS ACQS INCTERM B LN DUE 02-01-20	89,775.00
Fixed Income	FLASH DUTCH 2 B.V & US COATINGS ACQS INCTERM B LN DUE 02-01-20	324,187.50
Fixed Income	FMG RES AUGUST 2006 PTY LTD TERM BANK LOAN DUE 10-18-2017 BEO	125,745.66
Fixed Income	FMG RES AUGUST 2006 PTY LTD TERM BANK LOAN DUE 10-18-2017 BEO	531,493.74
Fixed Income	FNMA .875 10-26-2017	510,000.00
Fixed Income	FNMA .875 10-26-2017	2,490,000.00
Fixed Income	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL	-4,000,000.00
Fixed Income	FNMA AR7400 3 DUE 06-01-2043	495,000.58
Fixed Income	FNMA AR7400 3 DUE 06-01-2043	1,540,001.79
Fixed Income	FNMA DTD 11/03/2000 6.625 11-15-2030	755,000.00
Fixed Income	FNMA DTD 11/03/2000 6.625 11-15-2030	3,055,000.00
Fixed Income	FNMA FLT RT POOL #AE0289 DUE 05-01-2040 BEO	602,800.60

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #129940 8% DUE 11-01-2018 REG	998.69
Fixed Income	FNMA POOL #190130 6 GTD MTG PASS THRU CTF DUE 11-01-2023 REG	35,335.90
Fixed Income	FNMA POOL #190377 5% 11-01-2036 BEO	882,019.60
Fixed Income	FNMA POOL #250102 8% 08-01-2024 BEO	42,470.99
Fixed Income	FNMA POOL #250998 7.5% DUE 07-01-2017 REG	2,026.63
Fixed Income	FNMA POOL #251507 6.5% 12-01-2017 BEO	9,065.77
Fixed Income	FNMA POOL #251568 6.5% DUE 03-01-2028 REG	1,719.29
Fixed Income	FNMA POOL #251613 6.5% DUE 04-01-2028 REG	16,920.02
Fixed Income	FNMA POOL #251729 6.5% DUE 05-01-2018 REG	7,046.22
Fixed Income	FNMA POOL #251787 6.5% DUE 06-01-2018 REG	5,969.77
Fixed Income	FNMA POOL #251825 6.5 GTD MTG PASS THRU CTF DUE 07-01-2018 REG	18,378.73
Fixed Income	FNMA POOL #251898 6.5% DUE 08-01-2028 REG	3,989.31
Fixed Income	FNMA POOL #251967 6.5% DUE 09-01-2028 REG	2,162.25
Fixed Income	FNMA POOL #251982 6.5% DUE 09-01-2013 REG	162.26
Fixed Income	FNMA POOL #252023 6.5% DUE 10-01-2018 REG	2,747.78
Fixed Income	FNMA POOL #252059 6.5% DUE 08-01-2028 REG	16,052.32
Fixed Income	FNMA POOL #252104 6.5% 11-01-2018 BEO	17,525.70
Fixed Income	FNMA POOL #252111 6.5% DUE 09-01-2028 REG	17,480.15
Fixed Income	FNMA POOL #252180 6.5% DUE 10-01-2028 REG	12,665.62
Fixed Income	FNMA POOL #252207 6.5% DUE 01-01-2019 REG	6,351.41
Fixed Income	FNMA POOL #252210 6.5% DUE 02-01-2019 REG	2,412.14
Fixed Income	FNMA POOL #252342 6.5% DUE 04-01-2029 REG	3,964.47
Fixed Income	FNMA POOL #252348 6.5% DUE 03-01-2019 REG	12,799.82
Fixed Income	FNMA POOL #252439 6.5% DUE 05-01-2029 REG	13,151.56

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #252453 6.5% DUE 03-01-2029 REG	3,074.58
Fixed Income	FNMA POOL #252499 6.5% 06-01-2019 BEO	9,597.51
Fixed Income	FNMA POOL #253076 6.5% DUE 12-01-2029 REG	2,987.66
Fixed Income	FNMA POOL #253583 7% DUE 01-01-2031 REG	1,827.78
Fixed Income	FNMA POOL #254092 6.5% DUE 12-01-2031 REG	98,702.44
Fixed Income	FNMA POOL #254239 6.5% DUE 03-01-2032 REG	4,629.25
Fixed Income	FNMA POOL #254305 6.5% DUE 05-01-2022 REG	3,964.89
Fixed Income	FNMA POOL #254449 7% 09-01-2032 BEO	81,416.01
Fixed Income	FNMA POOL #254517 7% DUE 11-01-2032 REG	90,801.14
Fixed Income	FNMA POOL #254720 4.5% 05-01-2018 BEO	137,618.16
Fixed Income	FNMA POOL #254766 5% 06-01-2033 BEO	349,046.25
Fixed Income	FNMA POOL #254800 5.5% 07-01-2023 BEO	386,532.29
Fixed Income	FNMA POOL #254975 6.5% 09-01-2023 BEO	134,385.02
Fixed Income	FNMA POOL #255069 5% 01-01-2034 BEO	107,711.85
Fixed Income	FNMA POOL #255493 5.5% 11-01-2024 BEO	257,337.27
Fixed Income	FNMA POOL #268416 7% 01-01-2024 BEO	919.26
Fixed Income	FNMA POOL #299910 6.5% 04-01-2024 BEO	25,967.14
Fixed Income	FNMA POOL #313389 7 GTD MTG PASS THRU CTF DUE 03-01-2027 REG	278.51
Fixed Income	FNMA POOL #313877 6.5% 12-01-2027 BEO	1,654.27
Fixed Income	FNMA POOL #323003 6.5% 02-01-2018 BEO	1,278.87
Fixed Income	FNMA POOL #323287 6.5% DUE 09-01-2018 REG	2,091.47
Fixed Income	FNMA POOL #323397 6.5% DUE 11-01-2028 REG	3,593.90
Fixed Income	FNMA POOL #323412 6.5% DUE 12-01-2028 REG	72,906.79
Fixed Income	FNMA POOL #323422 6.5% DUE 12-01-2028 REG	10,248.05

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #323591 6.5% DUE 03-01-2029 REG	31,147.34
Fixed Income	FNMA POOL #323621 6.5% DUE 01-01-2029 REG	27,029.38
Fixed Income	FNMA POOL #323632 6.5% DUE 04-01-2029 REG	27,284.93
Fixed Income	FNMA POOL #323809 6.5% 06-01-2019 BEO	5,522.31
Fixed Income	FNMA POOL #333048 6.5% DUE 01-01-2026 REG	9,157.00
Fixed Income	FNMA POOL #335784 7% 04-01-2026 BEO	521.77
Fixed Income	FNMA POOL #345158 9% DUE 06-01-2026 REG	2,319.21
Fixed Income	FNMA POOL #353988 7% 08-01-2026 BEO	354.49
Fixed Income	FNMA POOL #354869 9% DUE 08-01-2026 REG	5,715.16
Fixed Income	FNMA POOL #357243 6.5% 06-01-2032 BEO	1,053.11
Fixed Income	FNMA POOL #390557 7% DUE 08-01-2027 REG	332.27
Fixed Income	FNMA POOL #411459 6.5% 03-01-2018 BEO	3,517.13
Fixed Income	FNMA POOL #412557 6.5% 01-01-2018 BEO	2,388.71
Fixed Income	FNMA POOL #415258 6.5% DUE 02-01-2028 REG	3,011.18
Fixed Income	FNMA POOL #420784 6.5% 06-01-2018 BEO	2,149.65
Fixed Income	FNMA POOL #424206 6.5% DUE 05-01-2028 REG	20,664.98
Fixed Income	FNMA POOL #425587 6.5% 04-01-2018 BEO	8,409.23
Fixed Income	FNMA POOL #428002 6.5% DUE 05-01-2018 REG	17,284.20
Fixed Income	FNMA POOL #428038 6.5% 06-01-2018 BEO	2,088.28
Fixed Income	FNMA POOL #428063 6.5% 05-01-2018 BEO	1,268.42
Fixed Income	FNMA POOL #429560 6.5% 06-01-2018 BEO	3,769.30
Fixed Income	FNMA POOL #431072 6.5% DUE 06-01-2028 REG	6,372.61
Fixed Income	FNMA POOL #432296 6.5% 06-01-2018 BEO	11,958.35
Fixed Income	FNMA POOL #434837 6.5% 07-01-2018 BEO	4,668.43

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #441550 6.5% DUE 09-01-2028 REG	5,400.87
Fixed Income	FNMA POOL #445040 6.5% DUE 09-01-2028 REG	405.34
Fixed Income	FNMA POOL #447360 6.5% DUE 11-01-2028 REG	2,265.71
Fixed Income	FNMA POOL #447954 6.5% DUE 10-01-2028 REG	6,908.30
Fixed Income	FNMA POOL #448048 6.5% 10-01-2018 BEO	4,294.67
Fixed Income	FNMA POOL #452026 6.5% DUE 11-01-2028 REG	9,212.79
Fixed Income	FNMA POOL #456455 6.5% DUE 01-01-2029 REG	9,277.09
Fixed Income	FNMA POOL #456832 6.5% DUE 02-01-2029 REG	3,610.11
Fixed Income	FNMA POOL #479506 6.5% DUE 04-01-2029 REG	1,435.56
Fixed Income	FNMA POOL #482668 6.5% DUE 01-01-2029 BEO	37,424.40
Fixed Income	FNMA POOL #484719 6.5% DUE 03-01-2029 REG	613.95
Fixed Income	FNMA POOL #484940 6.5% DUE 06-01-2029 REG	13,370.38
Fixed Income	FNMA POOL #485336 6.5% DUE 02-01-2029 REG	350.64
Fixed Income	FNMA POOL #489888 6.5% DUE 05-01-2029 REG	4,473.82
Fixed Income	FNMA POOL #490102 6.5% DUE 03-01-2029 REG	5,789.09
Fixed Income	FNMA POOL #490105 6.5% DUE 03-01-2019 REG	2,779.70
Fixed Income	FNMA POOL #493076 7% DUE 06-01-2029 REG	1,149.01
Fixed Income	FNMA POOL #493511 6.5% DUE 04-01-2029 REG	3,984.65
Fixed Income	FNMA POOL #494356 6.5% DUE 04-01-2029 REG	20,358.75
Fixed Income	FNMA POOL #495508 6.5% DUE 04-01-2029 REG	11,003.29
Fixed Income	FNMA POOL #497065 6.5% 05-01-2029 BEO	8,665.87
Fixed Income	FNMA POOL #497991 6.5% DUE 06-01-2029 REG	809.78
Fixed Income	FNMA POOL #500965 6.5% DUE 07-01-2029 REG	8,574.54
Fixed Income	FNMA POOL #503223 6.5% DUE 07-01-2029 REG	4,076.99

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #503934 6.5% DUE 07-01-2029 REG	5,264.35
Fixed Income	FNMA POOL #504304 7% DUE 08-01-2029 REG	287.61
Fixed Income	FNMA POOL #505049 6.5% DUE 07-01-2016 REG	963.96
Fixed Income	FNMA POOL #507579 6.5% DUE 07-01-2029 REG	62,373.19
Fixed Income	FNMA POOL #509728 6.5% 04-01-2019 BEO	4,893.02
Fixed Income	FNMA POOL #515476 6.5% 09-01-2029 BEO	1,242.60
Fixed Income	FNMA POOL #516846 7% 10-01-2029 BEO	228.36
Fixed Income	FNMA POOL #517675 6.5% DUE 07-01-2029 REG	9,298.15
Fixed Income	FNMA POOL #517677 6.5% DUE 07-01-2029 REG	14,538.57
Fixed Income	FNMA POOL #518303 6.5% DUE 10-01-2029 REG	2,996.25
Fixed Income	FNMA POOL #527289 6.5% 11-01-2019 BEO	10,139.64
Fixed Income	FNMA POOL #535639 6.5% DUE 06-01-2015 REG	1,178.56
Fixed Income	FNMA POOL #535701 6.5% DUE 11-01-2030 REG	15,675.15
Fixed Income	FNMA POOL #535834 6.5% 02-01-2020 BEO	24,343.71
Fixed Income	FNMA POOL #535915 7% DUE 04-01-2031 REG	5,582.47
Fixed Income	FNMA POOL #545579 4.5% DUE 03-01-2017 REG	91,078.01
Fixed Income	FNMA POOL #554183 6.5% 09-01-2030 BEO	4,607.50
Fixed Income	FNMA POOL #555254 6.5% 01-01-2033 BEO	14,107.39
Fixed Income	FNMA POOL #555354 4.5% 03-01-2018 BEO	97,493.09
Fixed Income	FNMA POOL #555445 5% 05-01-2018 BEO	10,256.12
Fixed Income	FNMA POOL #555515 6.5% 12-01-2017 BEO	130,610.54
Fixed Income	FNMA POOL #555783 4.5% 10-01-2033 BEO	622,851.78
Fixed Income	FNMA POOL #555800 5.5% 10-01-2033 BEO	242,875.86
Fixed Income	FNMA POOL #572254 6.5% 03-01-2031 BEO	1,260.58

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #573302 6.5% 03-01-2016 BEO	5,344.11
Fixed Income	FNMA POOL #578052 7% 05-01-2031 BEO	2,371.51
Fixed Income	FNMA POOL #580882 8% DUE 05-01-2031 REG	64,279.27
Fixed Income	FNMA POOL #585074 6.5% 06-01-2031 BEO	2,611.34
Fixed Income	FNMA POOL #586697 6.5% DUE 06-01-2031 REG	1,181.51
Fixed Income	FNMA POOL #588938 6.5% DUE 06-01-2031 REG	11,146.40
Fixed Income	FNMA POOL #589448 6.5% DUE 07-01-2031 REG	944.85
Fixed Income	FNMA POOL #593152 6.5% DUE 07-01-2031 REG	570.72
Fixed Income	FNMA POOL #595970 6.5% DUE 07-01-2016 REG	3,619.47
Fixed Income	FNMA POOL #599671 6.5% 09-01-2031 BEO	4,160.68
Fixed Income	FNMA POOL #601861 6.5% DUE 03-01-2031 REG	22,007.42
Fixed Income	FNMA POOL #605466 8% DUE 08-01-2031 REG	7,114.18
Fixed Income	FNMA POOL #605492 6.5% 08-01-2016 BEO	1,305.83
Fixed Income	FNMA POOL #606552 7% DUE 09-01-2031 REG	50,689.19
Fixed Income	FNMA POOL #607706 6.5% 11-01-2031 BEO	1,591.08
Fixed Income	FNMA POOL #609848 6.5% DUE 10-01-2031 REG	2,046.98
Fixed Income	FNMA POOL #610043 6.5% 10-01-2031 BEO	8,231.40
Fixed Income	FNMA POOL #614359 6.5% DUE 12-01-2031 REG	60,359.52
Fixed Income	FNMA POOL #619179 8% DUE 11-01-2031 REG	6,517.37
Fixed Income	FNMA POOL #620434 6.5% DUE 12-01-2031 REG	397.93
Fixed Income	FNMA POOL #623713 6.5% DUE 02-01-2032 REG	461.69
Fixed Income	FNMA POOL #626798 6.5% 03-01-2017 BEO	2,571.43
Fixed Income	FNMA POOL #627130 6.5% 03-01-2032 BEO	53,971.13
Fixed Income	FNMA POOL #628680 6.5% 03-01-2032 BEO	116,356.43

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #633076 6.5% DUE 03-01-2032 REG	22,825.06
Fixed Income	FNMA POOL #633178 7% DUE 03-01-2032 REG	1,410.35
Fixed Income	FNMA POOL #634079 6.5% DUE 03-01-2032 REG	27,006.40
Fixed Income	FNMA POOL #634949 7% 05-01-2032 BEO	5,083.07
Fixed Income	FNMA POOL #635187 7% DUE 09-01-2032 REG	11,741.06
Fixed Income	FNMA POOL #635897 7% 04-01-2032 BEO	52,201.04
Fixed Income	FNMA POOL #636389 6.5% DUE 04-01-2032 REG	7,920.52
Fixed Income	FNMA POOL #637583 7% 03-01-2032 BEO	4,975.18
Fixed Income	FNMA POOL #638957 6.5% DUE 04-01-2032 REG	561.13
Fixed Income	FNMA POOL #639055 6.5% DUE 05-01-2032 REG	866.97
Fixed Income	FNMA POOL #639722 8% DUE 03-01-2032 REG	25,090.45
Fixed Income	FNMA POOL #641208 7% DUE 06-01-2032 REG	48,782.97
Fixed Income	FNMA POOL #643137 7% DUE 05-01-2032 REG	15,030.79
Fixed Income	FNMA POOL #645179 7% DUE 08-01-2032 REG	18,171.71
Fixed Income	FNMA POOL #645570 7% DUE 06-01-2032 REG	12,409.42
Fixed Income	FNMA POOL #645589 7% DUE 05-01-2032 REG	4,739.66
Fixed Income	FNMA POOL #646222 7% 07-01-2032 BEO	9,706.31
Fixed Income	FNMA POOL #647313 6.5% 06-01-2032 BEO	3,928.54
Fixed Income	FNMA POOL #647416 7% DUE 09-01-2032 REG	8,777.35
Fixed Income	FNMA POOL #647998 7% DUE 06-01-2032 REG	84,639.08
Fixed Income	FNMA POOL #648483 6.5% DUE 06-01-2032 REG	13,215.05
Fixed Income	FNMA POOL #648754 6.5% DUE 08-01-2032 REG	32,992.96
Fixed Income	FNMA POOL #649186 7% DUE 07-01-2032 REG	27,319.81
Fixed Income	FNMA POOL #653046 7% DUE 07-01-2032 REG	9,328.44

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #654349 7% DUE 06-01-2032 REG	6,589.92
Fixed Income	FNMA POOL #655013 7% DUE 08-01-2032 REG	34,586.16
Fixed Income	FNMA POOL #655083 6.5% DUE 08-01-2032 REG	774.78
Fixed Income	FNMA POOL #655603 7% DUE 08-01-2032 REG	17,656.64
Fixed Income	FNMA POOL #656355 7% DUE 08-01-2032 REG	41,449.30
Fixed Income	FNMA POOL #656988 6.5% DUE 06-01-2032 REG	2,975.38
Fixed Income	FNMA POOL #661765 6.5% 10-01-2032 BEO	59,464.77
Fixed Income	FNMA POOL #662245 6.5% 10-01-2032 BEO	1,472.51
Fixed Income	FNMA POOL #665647 6.5% 10-01-2032 BEO	6,266.85
Fixed Income	FNMA POOL #667788 5% DUE 02-01-2018 REG	301,932.38
Fixed Income	FNMA POOL #669662 6.5% DUE 05-01-2032 REG	139,268.89
Fixed Income	FNMA POOL #677512 6.5% 01-01-2033 BEO	6,490.39
Fixed Income	FNMA POOL #678392 6.5% DUE 12-01-2032 REG	40,219.94
Fixed Income	FNMA POOL #683347 5% 02-01-2018 BEO	23,259.96
Fixed Income	FNMA POOL #683378 5% 02-01-2018 BEO	155,172.09
Fixed Income	FNMA POOL #688386 6.5% 02-01-2033 BEO	6,783.30
Fixed Income	FNMA POOL #712121 6.5% 05-01-2033 BEO	27,811.00
Fixed Income	FNMA POOL #725027 5% 11-01-2033 BEO	359,669.91
Fixed Income	FNMA POOL #725027 5% 11-01-2033 BEO	77,262.43
Fixed Income	FNMA POOL #725221 5.5% 01-01-2034 BEO	1,121,630.37
Fixed Income	FNMA POOL #725228 6% 03-01-2034 BEO	1,169,922.11
Fixed Income	FNMA POOL #725231 5% 02-01-2034 BEO	273,215.80
Fixed Income	FNMA POOL #725232 5% 03-01-2034 BEO	1,023,410.85
Fixed Income	FNMA POOL #725339 5% DUE 04-01-2019 BEO	303,081.69

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #725773 5.5% 09-01-2034 BEO	245,690.00
Fixed Income	FNMA POOL #726938 4.5% 08-01-2033 BEO	8,091.38
Fixed Income	FNMA POOL #730721 4.5% 08-01-2018 BEO	232,972.58
Fixed Income	FNMA POOL #735116 6% 12-01-2034 BEO	862,852.56
Fixed Income	FNMA POOL #735224 5.5% 02-01-2035 BEO	1,104,855.57
Fixed Income	FNMA POOL #735230 5.5% 02-01-2035 BEO	35,370.99
Fixed Income	FNMA POOL #735502 6% 04-01-2035 BEO	1,918,623.40
Fixed Income	FNMA POOL #735502 6% 04-01-2035 BEO	615,088.05
Fixed Income	FNMA POOL #735503 6% 04-01-2035 BEO	335,535.63
Fixed Income	FNMA POOL #735503 6% 04-01-2035 BEO	176,367.39
Fixed Income	FNMA POOL #738582 7% 10-01-2032 BEO	5,724.03
Fixed Income	FNMA POOL #740040 7% DUE 09-01-2033 REG	44,793.95
Fixed Income	FNMA POOL #740597 7% 12-01-2030 BEO	13,162.49
Fixed Income	FNMA POOL #740944 6.5% 07-01-2033 BEO	26,153.44
Fixed Income	FNMA POOL #743381 7% 08-01-2028 BEO	26,571.98
Fixed Income	FNMA POOL #743515 7% 10-01-2033 BEO	24,982.17
Fixed Income	FNMA POOL #745154 6% 01-01-2036 BEO	129,756.08
Fixed Income	FNMA POOL #745168 ADJ RT DUE 09-01-2035 BEO	301,057.69
Fixed Income	FNMA POOL #745274 5.5% 01-01-2036 BEO	41,591.03
Fixed Income	FNMA POOL #745274 5.5% 01-01-2036 BEO	2,582,886.72
Fixed Income	FNMA POOL #745428 5.5% 01-01-2036 BEO	607,560.08
Fixed Income	FNMA POOL #745524 5% DUE 04-01-2020 REG	594,709.04
Fixed Income	FNMA POOL #745729 6% 08-01-2036 BEO	450,346.04
Fixed Income	FNMA POOL #745814 6.5% 07-01-2036 BEO	171,709.75

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #745932 6.5% 11-01-2036 BEO	167,264.70
Fixed Income	FNMA POOL #745948 6.5% DUE 10-01-2036 BEO	198,811.74
Fixed Income	FNMA POOL #746378 4.5% 10-01-2018 BEO	206,519.52
Fixed Income	FNMA POOL #750145 7% DUE 10-01-2033 REG	8,076.90
Fixed Income	FNMA POOL #753118 4.5% 12-01-2033 BEO	27,081.80
Fixed Income	FNMA POOL #754692 6.5% 11-01-2033 BEO	11,491.42
Fixed Income	FNMA POOL #763704 5% DUE 04-01-2034 REG	146,896.29
Fixed Income	FNMA POOL #776738 4.5% 05-01-2034 BEO	4,285.64
Fixed Income	FNMA POOL #780962 4.5% 05-01-2019 BEO	187,837.67
Fixed Income	FNMA POOL #783777 4.5% 06-01-2034 BEO	32,426.23
Fixed Income	FNMA POOL #787486 6.5% DUE 06-01-2034 REG	78,528.07
Fixed Income	FNMA POOL #797752 4% 02-01-2020 BEO	84,160.47
Fixed Income	FNMA POOL #797765 4% 02-01-2020 BEO	10,450.20
Fixed Income	FNMA POOL #807412 6.5% 01-01-2034 BEO	67,846.22
Fixed Income	FNMA POOL #815439 4% 01-01-2020 BEO	19,704.16
Fixed Income	FNMA POOL #816240 4% 02-01-2020 BEO	144,936.76
Fixed Income	FNMA POOL #822116 ADJ RT DUE 02-01-2036 BEO	221,895.38
Fixed Income	FNMA POOL #822314 2.935% 09-01-2035 BEO	311,299.60
Fixed Income	FNMA POOL #832609 4% 09-01-2020 BEO	59,622.07
Fixed Income	FNMA POOL #833464 4% 09-01-2020 BEO	60,697.95
Fixed Income	FNMA POOL #836774 4% 10-01-2020 BEO	227,042.19
Fixed Income	FNMA POOL #837219 4% 08-01-2020 BEO	57,450.71
Fixed Income	FNMA POOL #839286 4% 09-01-2020 BEO	75,250.08
Fixed Income	FNMA POOL #839361 6.5% 09-01-2032 BEO	152,223.40

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #844914 4% 11-01-2020 BEO	266,922.53
Fixed Income	FNMA POOL #846737 ADJ RT DUE 01-01-2036 BEO	467,847.37
Fixed Income	FNMA POOL #848939 6.5% 01-01-2036 BEO	42,718.39
Fixed Income	FNMA POOL #850837 2.82% 12-01-2035 BEO	107,214.24
Fixed Income	FNMA POOL #865312 6.5% 02-01-2036 BEO	43,805.96
Fixed Income	FNMA POOL #868955 ADJ RT DUE 04-01-2036 BEO	19,866.78
Fixed Income	FNMA POOL #870920 ADJ RT DUE 12-01-2036 BEO	369,494.89
Fixed Income	FNMA POOL #879911 2.082% 10-01-2033 BEO	179,852.28
Fixed Income	FNMA POOL #880087 6% 03-01-2036 BEO	360,947.58
Fixed Income	FNMA POOL #880194 6.5% 12-01-2035 BEO	36,891.91
Fixed Income	FNMA POOL #886983 ADJ RT DUE 06-01-2036 BEO	21,215.55
Fixed Income	FNMA POOL #888065 6.5% 07-01-2035 BEO	520,208.11
Fixed Income	FNMA POOL #888548 2.387% 05-01-2035 BEO	324,074.12
Fixed Income	FNMA POOL #888632 5% 04-01-2036 BEO	176,578.54
Fixed Income	FNMA POOL #888649 5.5% 09-01-2036 BEO	864,960.67
Fixed Income	FNMA POOL #888743 6% 01-01-2036 BEO	572,234.10
Fixed Income	FNMA POOL #888807 ADJ RT DUE 03-01-2035 REG	872,071.03
Fixed Income	FNMA POOL #888890 6.5% 10-01-2037 BEO	1,760,831.56
Fixed Income	FNMA POOL #889757 5% 02-01-2038 BEO	48,641.13
Fixed Income	FNMA POOL #889842 5% 12-01-2036 BEO	253,374.75
Fixed Income	FNMA POOL #889970 5% 12-01-2036 BEO	29,873.87
Fixed Income	FNMA POOL #891326 ADJ RT DUE 04-01-2036 BEO	29,539.26
Fixed Income	FNMA POOL #893749 6.5% 07-01-2036 BEO	2,761.92
Fixed Income	FNMA POOL #894047 6% DUE 10-01-2036 REG	275,928.57

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #894097 6% DUE 10-01-2036 REG	340,676.31
Fixed Income	FNMA POOL #894489 6.5% DUE 08-01-2036 REG	53,637.50
Fixed Income	FNMA POOL #897827 6.5% DUE 09-01-2036 REG	22,293.69
Fixed Income	FNMA POOL #899640 6.5% DUE 07-01-2037 REG	46,212.95
Fixed Income	FNMA POOL #903132 6% DUE 10-01-2036 REG	488,894.24
Fixed Income	FNMA POOL #909686 6.5% DUE 02-01-2037 REG	5,973.49
Fixed Income	FNMA POOL #910725 6.5% DUE 03-01-2037 REG	221.32
Fixed Income	FNMA POOL #917321 6.5% DUE 03-01-2037 REG	92,076.75
Fixed Income	FNMA POOL #922674 ADJ RT DUE 04-01-2036 REG	470,397.92
Fixed Income	FNMA POOL #931135 4.5% 05-01-2039 BEO	245,913.20
Fixed Income	FNMA POOL #932126 4.5% 09-01-2035 BEO	381,454.08
Fixed Income	FNMA POOL #932752 5% 04-01-2040 BEO	1,371,208.79
Fixed Income	FNMA POOL #932848 4% 12-01-2040 BEO	616,006.76
Fixed Income	FNMA POOL #936872 6.5% DUE 07-01-2037 REG	114,425.17
Fixed Income	FNMA POOL #942609 ADJ RT DUE 07-01-2037 REG	32,601.35
Fixed Income	FNMA POOL #946812 6.5% DUE 09-01-2037 REG	79,431.60
Fixed Income	FNMA POOL #949021 ADJ RT DUE 08-01-2037 REG	71,321.95
Fixed Income	FNMA POOL #953548 2.413% DUE 10-01-2037 REG	165,002.81
Fixed Income	FNMA POOL #962435 4% DUE 04-01-2023 REG	338,412.95
Fixed Income	FNMA POOL #963808 6.5% 06-01-2038 BEO	137,136.69
Fixed Income	FNMA POOL #964528 5.5% 08-01-2038 BEO	1,000,000.27
Fixed Income	FNMA POOL #967082 6.5% 12-01-2037 BEO	16,864.06
Fixed Income	FNMA POOL #982185 5% 07-01-2023 BEO	514,347.54
Fixed Income	FNMA POOL #988932 5% 08-01-2023 BEO	120,895.93

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #995149 6.5% 10-01-2038 BEO	734,212.18
Fixed Income	FNMA POOL #995174 6.5% 08-01-2036 BEO	350,167.42
Fixed Income	FNMA POOL #995415 ADJ RT DUE 10-01-2035 BEO	370,256.58
Fixed Income	FNMA POOL #995607 ADJ RT DUE 03-01-2037 BEO	286,512.54
Fixed Income	FNMA POOL #AA9357 4.5% 08-01-2039 BEO	1,357,630.31
Fixed Income	FNMA POOL #AB1051 4.5% 05-01-2040 BEO	108,706.72
Fixed Income	FNMA POOL #AB1475 4.5% 09-01-2040 BEO	1,213,886.73
Fixed Income	FNMA POOL #AB5065 3% 05-01-2027 BEO	517,729.89
Fixed Income	FNMA POOL #AB5065 3% 05-01-2027 BEO	1,735,093.03
Fixed Income	FNMA POOL #AB5066 3% 05-01-2027 BEO	25,937,458.81
Fixed Income	FNMA POOL #AB5717 3% 07-01-2027 BEO	2,725,532.19
Fixed Income	FNMA POOL #AB6286 2.5% 09-01-2027 BEO	434,085.96
Fixed Income	FNMA POOL #AB6286 2.5% 09-01-2027 BEO	834,781.89
Fixed Income	FNMA POOL #AB6396 3% 10-01-2042 BEO	410,286.23
Fixed Income	FNMA POOL #AB6396 3% 10-01-2042 BEO	955,726.03
Fixed Income	FNMA POOL #AB8818 3% 03-01-2043 BEO	326,542.78
Fixed Income	FNMA POOL #AC1578 4% 08-01-2039 BEO	55,894.86
Fixed Income	FNMA POOL #AC1915 4% 09-01-2039 BEO	2,078,648.68
Fixed Income	FNMA POOL #AC3126 4.5% 09-01-2039 BEO	501,888.54
Fixed Income	FNMA POOL #AC5461 4.5% 11-01-2039 BEO	1,296,419.43
Fixed Income	FNMA POOL #AC8074 4% 12-01-2039 BEO	48,963.19
Fixed Income	FNMA POOL #AC8547 4% 12-01-2024 BEO	826,514.44
Fixed Income	FNMA POOL #AD0178 2.199% 04-01-2036 BEO	281,821.81
Fixed Income	FNMA POOL #AD4775 4% 03-01-2025 BEO	600,750.67

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #AD5097 3.5% 11-01-2025 BEO	523,639.21
Fixed Income	FNMA POOL #AD6432 4.5% 06-01-2040 BEO	87,401.64
Fixed Income	FNMA POOL #AD7136 5% 07-01-2040 BEO	611,818.79
Fixed Income	FNMA POOL #AD8316 5% 07-01-2040 BEO	1,730,791.42
Fixed Income	FNMA POOL #AD9816 4% 07-01-2025 BEO	525,424.89
Fixed Income	FNMA POOL #AE0113 4% 07-01-2040 BEO	54,344.00
Fixed Income	FNMA POOL #AE0803 4.5% 10-01-2040 BEO	97,619.20
Fixed Income	FNMA POOL #AE0828 3.5% 02-01-2041 BEO	807,975.17
Fixed Income	FNMA POOL #AE0881 ADJ RT DUE 02-01-2041 BEO	117,175.02
Fixed Income	FNMA POOL #AE0949 4% 02-01-2041 BEO	555,816.47
Fixed Income	FNMA POOL #AE0949 4% 02-01-2041 BEO	2,819,519.81
Fixed Income	FNMA POOL #AE0968 4% 07-01-2019 BEO	313,275.26
Fixed Income	FNMA POOL #AE1030 4% 10-01-2040 BEO	64,105.42
Fixed Income	FNMA POOL #AE3066 3.5% 09-01-2025 BEO	429,760.85
Fixed Income	FNMA POOL #AE5615 4% 11-01-2040 BEO	710,428.62
Fixed Income	FNMA POOL #AE7088 4% 12-01-2025 BEO	432,514.42
Fixed Income	FNMA POOL #AE7863 4.5% 12-01-2040 BEO	465,355.24
Fixed Income	FNMA POOL #AE8439 4% 11-01-2040 BEO	38,736.10
Fixed Income	FNMA POOL #AE8722 4 11-01-2040 BEO	1,532,165.88
Fixed Income	FNMA POOL #AE9757 4% 12-01-2040 BEO	55,320.42
Fixed Income	FNMA POOL #AE9759 4% 12-01-2040 BEO	651,888.88
Fixed Income	FNMA POOL #AO0002 4% 04-01-2042 BEO	543,971.41
Fixed Income	FNMA POOL #AO1013 3.5% 04-01-2042 BEO	335,733.47
Fixed Income	FNMA POOL #AO1013 3.5% 04-01-2042 BEO	521,747.91

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #AO1445 4% 05-01-2042 BEO	56,415.73
Fixed Income	FNMA POOL #AO4137 3.5 06-01-2042 BEO	1,115,329.70
Fixed Income	FNMA POOL #AO4137 3.5 06-01-2042 BEO	2,496,622.64
Fixed Income	FNMA POOL #AO4641 3.5% 06-01-2042 BEO	311,270.58
Fixed Income	FNMA POOL #AO4641 3.5% 06-01-2042 BEO	855,992.37
Fixed Income	FNMA POOL #AO5540 3% 07-01-2042 BEO	296,533.45
Fixed Income	FNMA POOL #AO5540 3% 07-01-2042 BEO	822,207.51
Fixed Income	FNMA POOL #AO5812 4% 07-01-2042 BEO	42,082.50
Fixed Income	FNMA POOL #AP2289 3.5% DUE 09-01-2042 BEO	425,000.31
Fixed Income	FNMA POOL #AP4336 3% 01-01-2043 BEO	266,947.41
Fixed Income	FNMA POOL #AP4336 3% 01-01-2043 BEO	1,587,123.60
Fixed Income	FNMA POOL #AP4742 2.5% 08-01-2027 BEO	776,688.31
Fixed Income	FNMA POOL #AP4742 2.5% 08-01-2027 BEO	3,100,104.25
Fixed Income	FNMA POOL #AP9736 3.5% 10-01-2042 BEO	1,024,305.23
Fixed Income	FNMA POOL #AP9736 3.5% 10-01-2042 BEO	4,606,943.90
Fixed Income	FNMA POOL #AR6685 2.5% DUE 02-01-2028 REG	848,814.80
Fixed Income	FNMA POOL #AR9198 3 DUE 03-01-2043	295,028.85
Fixed Income	FNMA POOL #AR9198 3 DUE 03-01-2043	960,095.46
Fixed Income	FNMA POOL #AT2015 3% DUE 04-01-2043 REG	391,494.04
Fixed Income	FNMA POOL #AT2015 3% DUE 04-01-2043 REG	1,402,579.15
Fixed Income	FNMA POOL #AT2809 3% DUE 04-01-2043 REG	269,645.72
Fixed Income	FNMA POOL #AT2809 3% DUE 04-01-2043 REG	1,652,192.90
Fixed Income	FNMA POOL #AT4809 3% DUE 06-01-2043 REG	375,000.00
Fixed Income	FNMA POOL #AT7087 2.5% DUE 05-01-2028 REG	293,690.81

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FNMA POOL #MA0583 4% 12-01-2040 BEO	660,813.94
Fixed Income	FNMA POOL #MA0614 4% 01-01-2041 BEO	1,304,022.63
Fixed Income	FNMA POOL #MA0722 4.5% 05-01-2041 BEO	1,521,416.47
Fixed Income	FNMA POOL #MA0765 4% 06-01-2026 BEO	224,418.50
Fixed Income	FNMA POOL #MA1208 3% 10-01-2042 BEO	199,776.25
Fixed Income	FNMA POOL #MA1208 3% 10-01-2042 BEO	562,161.46
Fixed Income	FNMA SER 2003-14 CL AT 4 03-25-2033	439,115.96
Fixed Income	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES AUGUST	1,240,000.00
Fixed Income	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY	28,000,000.00
Fixed Income	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY	24,000,000.00
Fixed Income	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY	-1,378,776.00
Fixed Income	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY	19,000,000.00
Fixed Income	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY	4,000,000.00
Fixed Income	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY	26,000,000.00
Fixed Income	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY	7,000,000.00
Fixed Income	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY	13,000,000.00
Fixed Income	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY	-18,000,000.00
Fixed Income	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY	405,000.00
Fixed Income	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY	17,000,000.00
Fixed Income	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY	1,000,000.00
Fixed Income	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY	595,000.00
Fixed Income	FNMA TBA 30 YR PASS-THROUGHS 6.5 30 YEARS SETTLES JUL	-2,000,000.00
Fixed Income	FORD MOTOR CREDIT CO LLC 5 DUE 05-15-2018	155,000.00
Fixed Income	FORD MOTOR CREDIT CO LLC 5 DUE 05-15-2018	435,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FORD MTR CO DEL 6.625% DUE 10-01-2028	145,000.00
Fixed Income	FORD MTR CO DEL 6.625% DUE 10-01-2028	225,000.00
Fixed Income	FORD MTR CO DEL 7.45% DUE 07-16-2031	85,000.00
Fixed Income	FORD MTR CO DEL 7.45% DUE 07-16-2031	370,000.00
Fixed Income	FORD MTR CO DEL NT 4.75 01-15-2043	160,000.00
Fixed Income	FORD MTR CO DEL NT 4.75 01-15-2043	595,000.00
Fixed Income	FORD MTR CO DEL SR NT CONV 4.25% DUE 11-15-2016 REG	125,000.00
Fixed Income	FORD MTR CO DEL SR NT CONV 4.25% DUE 11-15-2016 REG	560,000.00
Fixed Income	FORD MTR CO DEL SR NT CONV 4.25% DUE 11-15-2016 REG	115,000.00
Fixed Income	FORD MTR CO DEL SR NT CONV 4.25% DUE 11-15-2016 REG	370,000.00
Fixed Income	FORD MTR CR CO LLC 2.375% DUE 01-16-2018	900,000.00
Fixed Income	FORD MTR CR CO LLC 2.375% DUE 01-16-2018	225,000.00
Fixed Income	FORD MTR CR CO LLC 2.375% DUE 01-16-2018	755,000.00
Fixed Income	FORD MTR CR CO LLC 3.875% DUE 01-15-2015	4,600,000.00
Fixed Income	FORD MTR CR CO LLC 3.875% DUE 01-15-2015	2,400,000.00
Fixed Income	FORD MTR CR CO LLC 4.25% DUE 02-03-2017	300,000.00
Fixed Income	FORD MTR CR CO LLC 4.25% DUE 02-03-2017	245,000.00
Fixed Income	FORD MTR CR CO LLC 7% DUE 04-15-2015	1,300,000.00
Fixed Income	FOURSEASONS HOLDING INC TERM LOAN DUE 06-24-2020 BEO	55,000.00
Fixed Income	FOURSEASONS HOLDING INC TERM LOAN DUE 06-24-2020 BEO	203,000.00
Fixed Income	FOXCO ACQUISITION SUB LLC TERM LOAN B DUE 07-14-2017 BEO	992,502.96
Fixed Income	FOXCO ACQUISITION SUB LLC TERM LOAN B DUE 07-14-2017 BEO	198,500.60
Fixed Income	FRESENIUS MED CARE 6.5 DUE 09-15-2018	140,000.00
Fixed Income	FRESENIUS MED CARE 6.5 DUE 09-15-2018	625,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	FRONTIER 7.125% DUE 01-15-2023	19,000.00
Fixed Income	FRONTIER 7.125% DUE 01-15-2023	95,000.00
Fixed Income	FRONTIER 7.125% DUE 01-15-2023	90,000.00
Fixed Income	FRONTIER 7.125% DUE 01-15-2023	330,000.00
Fixed Income	FRONTIER 8.75% DUE 04-15-2022	227,000.00
Fixed Income	FRONTIER 8.75% DUE 04-15-2022	1,003,000.00
Fixed Income	FRONTIER 9.25% DUE 07-01-2021	60,000.00
Fixed Income	FRONTIER 9.25% DUE 07-01-2021	15,000.00
Fixed Income	FRONTIER 9.25% DUE 07-01-2021	55,000.00
Fixed Income	FRONTIER COMMUNICATIONS 7.625 BNDS DUE 04-15-2024 REG	145,000.00
Fixed Income	FRONTIER COMMUNICATIONS 7.625 BNDS DUE 04-15-2024 REG	547,000.00
Fixed Income	FUT CALL SEP 13 T-NOTE OPTION 1330	-58.00
Fixed Income	FUT CALL SEP 13 T-NOTE OPTION 1330	-18.00
Fixed Income	FUT PUT SEP 13 T-NOTE OPTION 1290	-58.00
Fixed Income	FUT PUT SEP 13 T-NOTE OPTION 1290	-18.00
Fixed Income	FUT SEP 13 5 YR T NOTE	-39.00
Fixed Income	FUT SEP 13 5 YR T NOTE	-230.00
Fixed Income	FUT SEP 13 U.S. T-BONDS	-11.00
Fixed Income	FUT SEP 13 U.S. T-BONDS	-37.00
Fixed Income	GAZ CAPITAL SA 6.51% SNR MTN 07/03/22 USD	500,000.00
Fixed Income	GAZ CAPITAL SA 6.51% SNR MTN 07/03/22 USD	300,000.00
Fixed Income	GAZ CAPITAL SA LUXEMBERG 9.25 REGD LOAN DUE 04-23-2019	406,000.00
Fixed Income	GAZPROM (GAZ CAP BNDS 144A 4.95% 06/02/2028	448,000.00
Fixed Income	GE GLOBAL INS HLDG 6.45% DUE 03-01-2019	340,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	GE GLOBAL INS HLDG 6.45% DUE 03-01-2019	1,070,000.00
Fixed Income	GEN ELEC CAP CORP 4.25% DUE 01-17-2018	50,000.00
Fixed Income	GEN ELEC CAP CORP 4.25% DUE 01-17-2018	190,000.00
Fixed Income	GEN ELEC CAP CORP 5.875% DUE 01-14-2038	165,000.00
Fixed Income	GEN ELEC CAP CORP 5.875% DUE 01-14-2038	375,000.00
Fixed Income	GEN ELEC CAP CORP 7.625% SNR MTN 10/12/14 NZD	220,000.00
Fixed Income	GEN ELEC CAP CORP 7.625% SNR MTN 10/12/14 NZD	1,000,000.00
Fixed Income	GEN ELEC CAP CORP FLTG RT DUE 12-15-2049	100,000.00
Fixed Income	GEN ELEC CAP CORP FLTG RT DUE 12-15-2049	400,000.00
Fixed Income	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	125,000.00
Fixed Income	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	430,000.00
Fixed Income	GENERAL ELEC CAP CORP 3.35 DUE 10-17-2016	305,000.00
Fixed Income	GENERAL ELEC CAP CORP 3.35 DUE 10-17-2016	705,000.00
Fixed Income	GENERAL ELEC CAP CORP MEDIUM TERM NTS 2.9 DUE 01-09-2017	535,000.00
Fixed Income	GENERAL ELEC CAP CORP MEDIUM TERM NTS 2.9 DUE 01-09-2017	775,000.00
Fixed Income	GENERAL ELEC CO 2.7% DUE 10-09-2022	2,200,000.00
Fixed Income	GENERAL ELEC CO 4.125% DUE 10-09-2042	90,000.00
Fixed Income	GENERAL ELEC CO 4.125% DUE 10-09-2042	250,000.00
Fixed Income	GENON ESCROW CORP 9.5% DUE 10-15-2018	202,000.00
Fixed Income	GENON ESCROW CORP 9.5% DUE 10-15-2018	713,000.00
Fixed Income	GENZYME CORP 3.625 DUE 06-15-2015	225,000.00
Fixed Income	GENZYME CORP 3.625 DUE 06-15-2015	895,000.00
Fixed Income	GETTY IMAGES INC TERM LOAN B DUE 10-18-2019 BEO	995,000.00
Fixed Income	GETTY IMAGES INC TERM LOAN B DUE 10-18-2019 BEO	248,750.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	GHANA(REP OF) 8.5% NTS 04/10/17 USD100000	172,000.00
Fixed Income	GIBSON ENERGY INC TRANCHE B TERM LOAN DUE 06-15-2018 BEO	1,237,500.00
Fixed Income	GIBSON ENERGY INC TRANCHE B TERM LOAN DUE 06-15-2018 BEO	247,500.00
Fixed Income	GILEAD SCIENCES INC SR NT CONV 1.625% DUE 05-01-2016 REG	65,000.00
Fixed Income	GILEAD SCIENCES INC SR NT CONV 1.625% DUE 05-01-2016 REG	280,000.00
Fixed Income	GLATFELTER P H CO 5.375 DUE 10-15-2020	400,000.00
Fixed Income	GLATFELTER P H CO 5.375 DUE 10-15-2020	100,000.00
Fixed Income	GLOBO COMMUNICACOES E PARTICIPACOES STEPUP DUE 10-20-2099 BEO	100,000.00
Fixed Income	GMACM HOME EQUITY LN TR 2004-HE4 CL A2VN FLTG RT 03-25-2035 BEO	397,532.82
Fixed Income	GMACM HOME EQUITY LN TR 2004-HE4 CL A2VN FLTG RT 03-25-2035 BEO	238,276.53
Fixed Income	GNMA 2011-121 REMIC PASS THRU CTF CL FA FLTG RATE DUE 03-16-2043	880,321.95
Fixed Income	GNMA 2011-121 REMIC PASS THRU CTF CL FA FLTG RATE DUE 03-16-2043	2,869,557.75
Fixed Income	GNMA I SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY	8,000,000.00
Fixed Income	GNMA I SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY	4,000,000.00
Fixed Income	GNMA II JUMBOS 3% 30 YEARS SETTLES JULY	730,000.00
Fixed Income	GNMA II JUMBOS 3.5% 30 YEARS SETTLES JULY	800,000.00
Fixed Income	GNMA II JUMBOS 4.5% 30 YEARS SETTLES JULY	425,000.00
Fixed Income	GNMA POOL #003569 5.5% 06-20-2034 BEO	262,897.32
Fixed Income	GNMA POOL #004833 4% 10-20-2040 BEO	683,923.14
Fixed Income	GNMA POOL #004853 4% 11-20-2040 BEO	1,161,512.69
Fixed Income	GNMA POOL #004984 5.5% 03-20-2041 BEO	776,238.18
Fixed Income	GNMA POOL #005081 4% 06-20-2041 BEO	659,172.63
Fixed Income	GNMA POOL #005114 4% 07-20-2041 BEO	674,416.91
Fixed Income	GNMA POOL #005114 4% 07-20-2041 BEO	2,512,202.99

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	GNMA POOL #005115 4.5% 07-20-2041 BEO	1,120,729.76
Fixed Income	GNMA POOL #005202 3.5% 10-20-2041 BEO	299,999.79
Fixed Income	GNMA POOL #005279 3.5% 01-20-2042 BEO	408,521.95
Fixed Income	GNMA POOL #005279 3.5% 01-20-2042 BEO	812,697.89
Fixed Income	GNMA POOL #005280 4% 01-20-2042 BEO	568,483.90
Fixed Income	GNMA POOL #005280 4% 01-20-2042 BEO	1,695,027.25
Fixed Income	GNMA POOL #005306 4.5% 02-20-2042 BEO	3,651,342.05
Fixed Income	GNMA POOL #137315 SER 2015 10.5% DUE 10-15-2015 REG	1,016.19
Fixed Income	GNMA POOL #143595 SER 2016 10.5% DUE 02-15-2016 REG	3,673.84
Fixed Income	GNMA POOL #145657 SER 2016 10.5% DUE 04-15-2016 REG	1,491.87
Fixed Income	GNMA POOL #148396 SER 2016 10.5% DUE 02-15-2016 REG	1,662.65
Fixed Income	GNMA POOL #148721 SER 2015 11.5% DUE 12-15-2015 REG	2,599.45
Fixed Income	GNMA POOL #149875 SER 2016 9.5% DUE 04-15-2016 REG	312.58
Fixed Income	GNMA POOL #149890 SER 2016 9.5% DUE 02-15-2016 REG	1,364.01
Fixed Income	GNMA POOL #202982 SER 2017 10.5% DUE 07-15-2017 REG	3,872.46
Fixed Income	GNMA POOL #233738 SER 2017 10.5% DUE 11-15-2017 REG	3,542.20
Fixed Income	GNMA POOL #236244 SER 2017 10.5% DUE 10-15-2017 REG	17,144.56
Fixed Income	GNMA POOL #255052 SER 2018 11.5% DUE 09-15-2018 REG	5,009.96
Fixed Income	GNMA POOL #271105 SER 2023 8% DUE 10-15-2023 REG	16,174.44
Fixed Income	GNMA POOL #290358 SER 2020 10.5% DUE 08-15-2020 REG	6,083.99
Fixed Income	GNMA POOL #316089 SER 2022 8% DUE 02-15-2022 REG	1,740.59
Fixed Income	GNMA POOL #345538 SER 2024 8% DUE 02-15-2024 REG	4,133.14
Fixed Income	GNMA POOL #352906 SER 2024 7% DUE 05-15-2024 REG	40,185.88
Fixed Income	GNMA POOL #354857 SER 2024 8% DUE 07-15-2024 REG	1,610.08

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	GNMA POOL #363910 SER 2024 8% DUE 05-15-2024 REG	6,180.62
Fixed Income	GNMA POOL #366893 SER 2024 8% DUE 10-15-2024 REG	2,852.34
Fixed Income	GNMA POOL #367997 SER 2023 8% DUE 11-15-2023 REG	549.97
Fixed Income	GNMA POOL #369549 SER 2024 8% DUE 10-15-2024 REG	819.49
Fixed Income	GNMA POOL #380219 SER 2025 9% DUE 09-15-2025 REG	6,395.44
Fixed Income	GNMA POOL #386052 SER 2024 8% DUE 10-15-2024 REG	3,795.20
Fixed Income	GNMA POOL #390614 SER 2024 8% DUE 03-15-2024 REG	18,872.81
Fixed Income	GNMA POOL #447214 SER 2027 8.5% DUE 06-15-2027 REG	3,188.11
Fixed Income	GNMA POOL #478973 SER 2029 8% DUE 12-15-2029 REG	332.37
Fixed Income	GNMA POOL #482086 SER 2030 8% DUE 06-15-2030 REG	567.13
Fixed Income	GNMA POOL #506241 SER 2030 8% DUE 06-15-2030 REG	6,568.99
Fixed Income	GNMA POOL #506625 7% 03-15-2029 BEO	10,120.29
Fixed Income	GNMA POOL #521898 SER 2029 8% DUE 11-15-2029 REG	23,035.78
Fixed Income	GNMA POOL #522671 8% 03-15-2030 BEO	2,116.83
Fixed Income	GNMA POOL #540962 SER 2030 8% DUE 10-15-2030 REG	1,464.80
Fixed Income	GNMA POOL #541446 8% 01-15-2031 BEO	17,876.75
Fixed Income	GNMA POOL #543415 SER 2030 7% DUE 11-15-2030 REG	35,556.56
Fixed Income	GNMA POOL #548686 7% 02-15-2032 BEO	4,323.24
Fixed Income	GNMA POOL #552326 SER 2032 7% DUE 01-15-2032 REG	30,289.46
Fixed Income	GNMA POOL #555979 SER 2031 7% DUE 07-15-2031 REG	14,197.17
Fixed Income	GNMA POOL #560739 SER 2031 7% DUE 06-15-2031 REG	1,250.07
Fixed Income	GNMA POOL #564118 SER 2031 7% DUE 07-15-2031 REG	34,555.92
Fixed Income	GNMA POOL #564709 SER 2031 8% DUE 07-15-2031 REG	2,235.56
Fixed Income	GNMA POOL #564933 7% 10-15-2031 BEO	8,758.17

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	GNMA POOL #568036 SER 2031 7% DUE 08-15-2031 REG	12,105.73
Fixed Income	GNMA POOL #569160 SER 2032 7% DUE 03-15-2032 REG	23,656.69
Fixed Income	GNMA POOL #569213 SER 2032 7% DUE 03-15-2032 REG	58,164.51
Fixed Income	GNMA POOL #569357 SER 2032 7% DUE 04-15-2032 REG	47,479.90
Fixed Income	GNMA POOL #569906 SER 2032 8% DUE 06-15-2032 REG	3,462.63
Fixed Income	GNMA POOL #570522 SER 2032 7% DUE 01-15-2032 REG	4,911.69
Fixed Income	GNMA POOL #572392 SER 2031 7% DUE 11-15-2031 REG	4,989.03
Fixed Income	GNMA POOL #574456 7% 02-15-2032 BEO	4,460.56
Fixed Income	GNMA POOL #575025 SER 2032 7% DUE 07-15-2032 REG	9,723.68
Fixed Income	GNMA POOL #579718 7% 08-15-2032 BEO	5,795.69
Fixed Income	GNMA POOL #582364 7% 10-15-2032 BEO	27,345.97
Fixed Income	GNMA POOL #594858 7% 08-15-2032 BEO	35,811.44
Fixed Income	GNMA POOL #604086 5.5% 03-15-2033 BEO	633,773.84
Fixed Income	GNMA POOL #618549 8% 12-15-2033 BEO	9,496.74
Fixed Income	GNMA POOL #654454 5.5% 07-15-2038 BEO	113,731.90
Fixed Income	GNMA POOL #658570 6% 08-15-2036 BEO	200,147.64
Fixed Income	GNMA POOL #670401 5.5% 02-15-2038 BEO	90,598.32
Fixed Income	GNMA POOL #674165 5.5% 08-15-2038 BEO	205,709.31
Fixed Income	GNMA POOL #675063 6% 01-15-2038 BEO	710,358.34
Fixed Income	GNMA POOL #677187 6% 06-15-2038 BEO	291,476.61
Fixed Income	GNMA POOL #677220 5.5% 08-15-2038 BEO	85,636.64
Fixed Income	GNMA POOL #678100 5.5% 01-15-2039 BEO	680,790.52
Fixed Income	GNMA POOL #686342 6% 05-15-2038 BEO	32,545.89
Fixed Income	GNMA POOL #687826 SER 2038 5.5% DUE 08-15-2038 REG	138,925.30

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	GNMA POOL #693631 5.5% 07-15-2038 BEO	106,041.87
Fixed Income	GNMA POOL #698483 4.5% 08-15-2039 BEO	596,833.65
Fixed Income	GNMA POOL #704185 5.5% 01-15-2039 BEO	597,198.18
Fixed Income	GNMA POOL #714109 SER 2039 4.5% DUE 08-15-2039 REG	938,120.09
Fixed Income	GNMA POOL #716785 SER 2039 4.5% DUE 04-15-2039 REG	2,046,919.71
Fixed Income	GNMA POOL #726139 4.5% 01-15-2040 BEO	934,823.21
Fixed Income	GNMA POOL #726323 SER 2039 5% DUE 09-15-2039 REG	2,763,575.46
Fixed Income	GNMA POOL #738711 4% 09-15-2041 BEO	360,000.23
Fixed Income	GNMA POOL #764525 SER 2041 5% DUE 06-15-2041 REG	826,297.64
Fixed Income	GNMA POOL #780397 SER 2022 8% DUE 12-15-2022 REG	14,081.83
Fixed Income	GNMA POOL #781213 SER 2017 8% DUE 12-15-2017 REG	90,178.32
Fixed Income	GNMA POOL #781252 SER 2030 8% DUE 12-15-2030 REG	11,571.65
Fixed Income	GNMA POOL #781334 SER 2031 8% DUE 08-15-2031 REG	43,957.23
Fixed Income	GNMA POOL #781430 SER 2031 8% DUE 09-15-2031 REG	19,711.68
Fixed Income	GNMA POOL #782169 6% 06-15-2037 BEO	176,809.77
Fixed Income	GNMA POOL #782448 6% 10-15-2038 BEO	1,092,494.05
Fixed Income	GNMA POOL #783292 6% 12-15-2040 BEO	244,446.73
Fixed Income	GNMA POOL #AB0701 SER 2043 3% DUE 06-15-2043 REG	250,000.00
Fixed Income	GNMA POOL #AB0701 SER 2043 3% DUE 06-15-2043 REG	780,000.00
Fixed Income	GNMA POOL #AD9648 SER 2043 3 DUE 05-15-2043 REG	999,999.84
Fixed Income	GNMA POOL #MA0022 3.5% 04-20-2042 BEO	494,064.11
Fixed Income	GNMA POOL #MA0022 3.5% 04-20-2042 BEO	429,621.01
Fixed Income	GNMA POOL #MA0154 3.5% 06-20-2042 BEO	299,999.66
Fixed Income	GNMA POOL #MA0318 3.5% 08-20-2042 BEO	202,698.15

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	GNMA, POOL # 780115 SERIES 2025 8.5% DUE 04-15-2025	15,533.22
Fixed Income	GNMAII POOL #003263 SER 2032 7.5% DUE 07-20-2032 REG	342.62
Fixed Income	GNMAII POOL #003276 SER 2032 7.5% DUE 08-20-2032 REG	438.36
Fixed Income	GNMAII POOL #003288 SER 2032 7.5% DUE 09-20-2032 REG	449.81
Fixed Income	GNMAII POOL #004696 SER 2040 4.5% DUE 05-20-2040 REG	1,819,187.12
Fixed Income	GNMAII POOL #MA0533 3 DUE 11-20-2042 REG	319,675.13
Fixed Income	GNMAII POOL #MA0533 3 DUE 11-20-2042 REG	910,589.78
Fixed Income	GNMAII POOL #MA0624 3 12-20-2042 REG	506,724.49
Fixed Income	GNMAII POOL #MA0624 3 12-20-2042 REG	1,697,015.82
Fixed Income	GNMAII POOL #MA0625 SER 2042 3.5 DUE 12-20-2042 REG	1,840,378.10
Fixed Income	GNMAII POOL #MA0625 SER 2042 3.5 DUE 12-20-2042 REG	5,128,136.89
Fixed Income	GNMAII POOL #MA0782 3 02-20-2043 REG	232,580.92
Fixed Income	GNMAII POOL #MA0782 3 02-20-2043 REG	786,815.16
Fixed Income	GNMAII POOL #MA0933 SER 2043 3% DUE 04-20-2043 REG	238,798.66
Fixed Income	GNMAII POOL #MA0933 SER 2043 3% DUE 04-20-2043 REG	810,920.44
Fixed Income	GNMAII POOL #MA1089 3 DUE 06-20-2043	540,000.00
Fixed Income	GNMAII POOL #MA1089 3 DUE 06-20-2043	905,000.00
Fixed Income	GOLD FIELDS OROGEN 4.875% 07/10/2020	300,000.00
Fixed Income	GOLDCORP INC NEW 2.125 DUE 03-15-2018	150,000.00
Fixed Income	GOLDCORP INC NEW 2.125 DUE 03-15-2018	485,000.00
Fixed Income	GOLDMAN SACHS 5.35% DUE 01-15-2016	1,900,000.00
Fixed Income	GOLDMAN SACHS 5.95% DUE 01-18-2018	650,000.00
Fixed Income	GOLDMAN SACHS 6% DUE 05-01-2014	860,000.00
Fixed Income	GOLDMAN SACHS 6.125% DUE 02-15-2033	45,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	GOLDMAN SACHS 6.125% DUE 02-15-2033	130,000.00
Fixed Income	GOLDMAN SACHS 6.15% DUE 04-01-2018	600,000.00
Fixed Income	GOLDMAN SACHS 6.25% DUE 02-01-2041	90,000.00
Fixed Income	GOLDMAN SACHS 6.25% DUE 02-01-2041	245,000.00
Fixed Income	GOLDMAN SACHS 6.75% DUE 10-01-2037	1,200,000.00
Fixed Income	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	135,000.00
Fixed Income	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	365,000.00
Fixed Income	GOLDMAN SACHS GROUP INC NT FLT RT DUE 01-12-2015 REG	600,000.00
Fixed Income	GOLDMAN SACHS GROUP INC SR NT 3.625 01-22-2023	255,000.00
Fixed Income	GOLDMAN SACHS GROUP INC SR NT 3.625 01-22-2023	825,000.00
Fixed Income	GOLDMAN SACHS GRP FR SNR NTS 05/2015 EUR1000	3,000,000.00
Fixed Income	GOLDMAN SACHS GRP FR SNR NTS 05/2015 EUR1000	1,300,000.00
Fixed Income	GOODYEAR TIRE & 6.5% DUE 03-01-2021	1,000,000.00
Fixed Income	GOODYEAR TIRE & 6.5% DUE 03-01-2021	250,000.00
Fixed Income	GOODYEAR TIRE & 7% DUE 05-15-2022	85,000.00
Fixed Income	GOODYEAR TIRE & 7% DUE 05-15-2022	210,000.00
Fixed Income	GOODYEAR TIRE & 7% DUE 05-15-2022	765,000.00
Fixed Income	GOODYEAR TIRE & 8.75% DUE 08-15-2020	20,000.00
Fixed Income	GOODYEAR TIRE & 8.75% DUE 08-15-2020	85,000.00
Fixed Income	GRAPHIC PACKAGING 4.75% DUE 04-15-2021	127,000.00
Fixed Income	GRAPHIC PACKAGING 4.75% DUE 04-15-2021	464,000.00
Fixed Income	GRAY T.V. INC 7.5% DUE 10-01-2020	10,000.00
Fixed Income	GRAY T.V. INC 7.5% DUE 10-01-2020	50,000.00
Fixed Income	GRAY TELEVISION INC TERM BANK LOAN DUE 10-12-2019 BEO	963,963.96

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	GRAY TELEVISION INC TERM BANK LOAN DUE 10-12-2019 BEO	192,792.79
Fixed Income	GREEN FIELD ENERGY 13% DUE 11-15-2016	126,000.00
Fixed Income	GREEN FIELD ENERGY 13% DUE 11-15-2016	560,000.00
Fixed Income	GREEN TREE RECREATIONAL EQUIP & SER 1998-C CL B2 8.31 03-15-2019	80,036.59
Fixed Income	GREEN TREE RECREATIONAL EQUIP & SER 1998-C CL B2 8.31 03-15-2019	36,752.59
Fixed Income	GRIFOLS INC NEW U.S TRANCHE B TERM LOAN DUE 06-01-17	1,225,735.28
Fixed Income	GRIFOLS INC NEW U.S TRANCHE B TERM LOAN DUE 06-01-17	245,147.08
Fixed Income	GRUPO TELEVISA S A 6% DUE 05-15-2018	101,000.00
Fixed Income	GS MTG SECS CORP FLTG RT 3.79478% DUE 11-08-2029	240,000.00
Fixed Income	GTE CORP 8.75% DUE 11-01-2021	450,000.00
Fixed Income	GTE CORP 8.75% DUE 11-01-2021	1,560,000.00
Fixed Income	GUATEMALA(REPUBLIC OF) NT REG S 5.75% DUE 06-06-2022 REG	201,000.00
Fixed Income	H & E EQUIP SVCS 7 DUE 09-01-2022	16,000.00
Fixed Income	H & E EQUIP SVCS 7 DUE 09-01-2022	66,000.00
Fixed Income	HALCON RES CORP 8.875% DUE 05-15-2021	144,000.00
Fixed Income	HALCON RES CORP 8.875% DUE 05-15-2021	610,000.00
Fixed Income	HALCON RES CORP 8.875% DUE 05-15-2021	40,000.00
Fixed Income	HALCON RES CORP 8.875% DUE 05-15-2021	155,000.00
Fixed Income	HALCON RES CORP 9.75% DUE 07-15-2020	160,000.00
Fixed Income	HALCYON STRCT ASST FRN SECD 12/10/2018 USD1000	1,141,000.00
Fixed Income	HANGER ORTHOPEDIC 7.125% DUE 11-15-2018	110,000.00
Fixed Income	HANGER ORTHOPEDIC 7.125% DUE 11-15-2018	490,000.00
Fixed Income	HARBORVIEW MTG LN FLTG RT .6416% DUE 06-20-2035	26,301.78
Fixed Income	HARBORVIEW MTG LN FLTG RT .6416% DUE 06-20-2035	92,377.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	HARRAHS ENTMT INC TERM B-6 LOAN DUE 01-28-2018 BEO	55,887.19
Fixed Income	HARRAHS ENTMT INC TERM B-6 LOAN DUE 01-28-2018 BEO	249,496.37
Fixed Income	HARRAHS OPER INC 11.25% DUE 06-01-2017	175,000.00
Fixed Income	HARRAHS OPER INC 11.25% DUE 06-01-2017	765,000.00
Fixed Income	HARSCO CORP 2.7% DUE 10-15-2015	210,000.00
Fixed Income	HARSCO CORP 2.7% DUE 10-15-2015	1,245,000.00
Fixed Income	HARTFORD FINL SVCS 4.3 DUE 04-15-2043	80,000.00
Fixed Income	HARTFORD FINL SVCS 4.3 DUE 04-15-2043	150,000.00
Fixed Income	HARTFORD FINL SVCS 5.5% DUE 03-30-2020	85,000.00
Fixed Income	HARTFORD FINL SVCS 5.5% DUE 03-30-2020	330,000.00
Fixed Income	HARTFORD FINL SVCS 6.1% DUE 10-01-2041	180,000.00
Fixed Income	HARTFORD FINL SVCS 6.1% DUE 10-01-2041	530,000.00
Fixed Income	HASBRO INC 6.35% DUE 03-15-2040	140,000.00
Fixed Income	HASBRO INC 6.35% DUE 03-15-2040	650,000.00
Fixed Income	HCA HLDGS INC 6.25% DUE 02-15-2021	115,000.00
Fixed Income	HCA HLDGS INC 6.25% DUE 02-15-2021	430,000.00
Fixed Income	HCA HLDGS INC 6.25% DUE 02-15-2021	479,000.00
Fixed Income	HCA HLDGS INC 6.25% DUE 02-15-2021	1,032,000.00
Fixed Income	HCA HLDGS INC 7.75% DUE 05-15-2021	1,000,000.00
Fixed Income	HCA INC 5.875 DUE 05-01-2023	250,000.00
Fixed Income	HCA INC 5.875 DUE 05-01-2023	250,000.00
Fixed Income	HCA INC 5.875 DUE 05-01-2023	194,000.00
Fixed Income	HCA INC 5.875 DUE 05-01-2023	820,000.00
Fixed Income	HCA INC 7.5% DUE 11-06-2033	113,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	HCA INC 7.5% DUE 11-06-2033	500,000.00
Fixed Income	HCA INC 8.5% DUE 04-15-2019	2,000,000.00
Fixed Income	HCA INC 8.5% DUE 04-15-2019	120,000.00
Fixed Income	HCA INC 8.5% DUE 04-15-2019	415,000.00
Fixed Income	HCA INC SR NT 7.5 DUE 02-15-2022	200,000.00
Fixed Income	HCA INC SR NT 7.5 DUE 02-15-2022	640,000.00
Fixed Income	HCA INC SR NT 7.5 DUE 02-15-2022	1,590,000.00
Fixed Income	HCA INC SR NT 7.5 DUE 02-15-2022	310,000.00
Fixed Income	HCA INC SR NT 7.5 DUE 02-15-2022	130,000.00
Fixed Income	HCA INC SR NT 7.5 DUE 02-15-2022	410,000.00
Fixed Income	HCA INC SR SECD NT 4.75 05-01-2023	280,000.00
Fixed Income	HCA INC SR SECD NT 4.75 05-01-2023	642,000.00
Fixed Income	HCA INC SR SECD NT 6.5 DUE 02-15-2020	400,000.00
Fixed Income	HD SUP INC 10.5 DUE 01-15-2021	87,000.00
Fixed Income	HD SUP INC 10.5 DUE 01-15-2021	370,000.00
Fixed Income	HD SUPPLY INC 11.5% DUE 07-15-2020	58,000.00
Fixed Income	HD SUPPLY INC 11.5% DUE 07-15-2020	245,000.00
Fixed Income	HERCULES INC 6.5% DUE 06-30-2029	280,000.00
Fixed Income	HERCULES INC 6.5% DUE 06-30-2029	1,245,000.00
Fixed Income	HERCULES OFFSHORE 10.25% DUE 04-01-2019	120,000.00
Fixed Income	HERCULES OFFSHORE 10.25% DUE 04-01-2019	485,000.00
Fixed Income	HERFF JONES INC IND TERM LOAN DUE 06-24-2019 BEO	1,000,000.00
Fixed Income	HERFF JONES INC IND TERM LOAN DUE 06-24-2019 BEO	250,000.00
Fixed Income	HERTZ CORP 6.25 DUE 10-15-2022	25,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	HERTZ CORP 6.25 DUE 10-15-2022	88,000.00
Fixed Income	HERTZ CORP 7.375% DUE 01-15-2021	180,000.00
Fixed Income	HERTZ CORP 7.375% DUE 01-15-2021	798,000.00
Fixed Income	HEXION U S FIN 8.875% DUE 02-01-2018	185,000.00
Fixed Income	HEXION U S FIN 8.875% DUE 02-01-2018	830,000.00
Fixed Income	HGIM CORP TERM LN DUE 06-12-2020 BEO	1,100,000.00
Fixed Income	HGIM CORP TERM LN DUE 06-12-2020 BEO	200,000.00
Fixed Income	HILAND PARTNERS LP 7.25% DUE 10-01-2020	362,000.00
Fixed Income	HILAND PARTNERS LP 7.25% DUE 10-01-2020	1,196,000.00
Fixed Income	HJ HEINZ CO BRIDGE LOAN DUE 03-07-2014 BEO	25,000.00
Fixed Income	HJ HEINZ CO TERM LN B2 (USD) DUE 03-27-2020 BEO	1,500,000.00
Fixed Income	HJ HEINZ CO TERM LN B2 (USD) DUE 03-27-2020 BEO	850,000.00
Fixed Income	HJ HEINZ CO TERM LN B2 (USD) DUE 03-27-2020 BEO	25,000.00
Fixed Income	HJ HEINZ CO TERM LN B2 (USD) DUE 03-27-2020 BEO	95,000.00
Fixed Income	HOLOGIC INC TERM LOAN B DUE 08-01-2019 BEO	744,375.00
Fixed Income	HOLOGIC INC TERM LOAN B DUE 08-01-2019 BEO	198,500.00
Fixed Income	HORNBECK OFFSHORE SVCS INC NEW SR NT 144A 1.5% DUE 09-01-2019 BEO	90,000.00
Fixed Income	HORNBECK OFFSHORE SVCS INC NEW SR NT 144A 1.5% DUE 09-01-2019 BEO	285,000.00
Fixed Income	HOSPITALITY PPTYS SR NT 7.875 DUE 08-15-2014	275,000.00
Fixed Income	HOSPITALITY PPTYS SR NT 7.875 DUE 08-15-2014	870,000.00
Fixed Income	HOST HOTELS & RESORTS L P SR NT SER B 5.25 03-15-2022	40,000.00
Fixed Income	HOST HOTELS & RESORTS L P SR NT SER B 5.25 03-15-2022	170,000.00
Fixed Income	HOVNIANIAN K ENTERPRISES INC 5 DUE 11-01-2021	280,000.00
Fixed Income	HOVNIANIAN K ENTERPRISES INC 5 DUE 11-01-2021	1,185,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	HSBC FIN CAP TR IX FLT RT NT 5.911% DUE 11-30-2035/11-30-2015	100,000.00
Fixed Income	HSBC FIN CAP TR IX FLT RT NT 5.911% DUE 11-30-2035/11-30-2015	500,000.00
Fixed Income	HSBC FIN CORP GLOBAL NT FLTG RATE DUE 06-01-2016 REG	4,600,000.00
Fixed Income	HUBER J M CORP 9.875 144A DUE 11-01-2019BEO	185,000.00
Fixed Income	HUBER J M CORP 9.875 144A DUE 11-01-2019BEO	96,000.00
Fixed Income	HUBER J M CORP 9.875 144A DUE 11-01-2019BEO	426,000.00
Fixed Income	HUBBAY MINERALS 9.5% DUE 10-01-2020	100,000.00
Fixed Income	HUBBAY MINERALS 9.5% DUE 10-01-2020	325,000.00
Fixed Income	HUGHES SATELLITE 7.625% DUE 06-15-2021	550,000.00
Fixed Income	HUGHES SATELLITE 7.625% DUE 06-15-2021	250,000.00
Fixed Income	HUGHES SATELLITE 7.625% DUE 06-15-2021	222,000.00
Fixed Income	HUGHES SATELLITE 7.625% DUE 06-15-2021	600,000.00
Fixed Income	HUMANA INC 3.15 DUE 12-01-2022	270,000.00
Fixed Income	HUMANA INC 3.15 DUE 12-01-2022	925,000.00
Fixed Income	HUNGARY REP NT 6.375% DUE 03-29-2021 REG	336,000.00
Fixed Income	HUNGARY REP NT 7.625% DUE 03-29-2041 REG	424,000.00
Fixed Income	HUNGARY(REP OF) 3.5% BDS 18/07/16 EUR1000	527,000.00
Fixed Income	HUNGARY(REP OF) 4.375% SNR NTS 04/07/17 EUR	323,000.00
Fixed Income	HUNGARY(REP OF) 4.5% BDS 29/1/14 EUR 'REGS'	265,000.00
Fixed Income	HUNGARY(REP OF) 5% NTS 30/03/16 GBP1000'REG	80,000.00
Fixed Income	HUNGARY(REP OF) 5.5% BDS 06/05/14 GBP(VAR)	23,000.00
Fixed Income	HUNGARY(REP OF) 7.625% BDS 29/03/41 USD	416,000.00
Fixed Income	HUNTINGTON INGALLS 6.875% DUE 03-15-2018	232,000.00
Fixed Income	HUNTINGTON INGALLS 6.875% DUE 03-15-2018	404,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	HUNTSMAN INTL LLC 4.875 DUE 11-15-2020	74,000.00
Fixed Income	HUNTSMAN INTL LLC 4.875 DUE 11-15-2020	313,000.00
Fixed Income	HUSKY INTERNATIONAL (YUKON ACQUISITION INC) TERM LOAN B 07-02-2018 BEO	250,000.00
Fixed Income	HUSKY INTERNATIONAL (YUKON ACQUISITION INC) TERM LOAN B 07-02-2018 BEO	350,000.00
Fixed Income	HUTCHISON WHAMPOA 4.625% DUE 09-11-2015	320,000.00
Fixed Income	HUTCHISON WHAMPOA 4.625% DUE 09-11-2015	1,040,000.00
Fixed Income	IASIS CAP LLC / IASIS CAP CORP 8.375 DUE 05-15-2019	173,000.00
Fixed Income	IASIS CAP LLC / IASIS CAP CORP 8.375 DUE 05-15-2019	623,000.00
Fixed Income	ICICI BANK LIMITED 5.75% DUE 11-16-2020	100,000.00
Fixed Income	ICONIX BRAND GROUP INC SR SUB NT CONV 2.5% DUE 06-01-2016 REG	185,000.00
Fixed Income	ICONIX BRAND GROUP INC SR SUB NT CONV 2.5% DUE 06-01-2016 REG	860,000.00
Fixed Income	IMS HEALTH INC TERM LOAN B DUE 08-26-2017 BEO	41,515.86
Fixed Income	IMS HEALTH INC TERM LOAN B DUE 08-26-2017 BEO	177,925.12
Fixed Income	INCAPS FDG I LTD(KY)/CORP(DEL) SR NT CL A-1 FLTG RATE 144A 3C7 DUE 06-01-2033	1,208,766.33
Fixed Income	INCAPS FDG I LTD(KY)/CORP(DEL) SR NT CL A-1 FLTG RATE 144A 3C7 DUE 06-01-2033	435,278.79
Fixed Income	INCAPS FDG II LTD INCAPS FDG II CORP SR NT CL A-2 FLTG RT 144A 3C7 1-15-2034 REG	3,277,000.00
Fixed Income	INDONESIA REP NT 144A 11.625 DUE 03-04-2019 REG	1,065,000.00
Fixed Income	INDONESIA REP.OF 11.625% BDS 04/03/2019 USD REGS	1,451,000.00
Fixed Income	INDONESIA(REP OF) 10% BDS 15/7/17 IDR1000000	700,000,000.00
Fixed Income	INDONESIA(REP OF) 10% BDS 15/7/17 IDR1000000	3,500,000,000.00
Fixed Income	INDONESIA(REP OF) 4.875% BDS 05/05/21 USD2000	400,000.00
Fixed Income	INDONESIA(REP OF) 7% BDS 15/05/22 IDR1000000	1,000,000,000.00
Fixed Income	INDONESIA(REP OF) 7% BDS 15/05/22 IDR1000000	4,000,000,000.00
Fixed Income	INDONESIA(REP OF) 7.75% NTS 01/38 USD'REGS	359,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	INDONESIA(REP OF) 8.25% BDS 15/07/21 IDR1000	1,075,000,000.00
Fixed Income	INDONESIA(REP OF) 8.25% BDS 15/07/21 IDR1000	2,750,000,000.00
Fixed Income	INDONESIA(REP OF) 8.5 DUE 10-12-2035 REG	844,000.00
Fixed Income	INDONESIA(REP OF) 9.5% BDS 15/07/31 IDR1000	1,250,000,000.00
Fixed Income	INDONESIA(REP OF) 9.5% BDS 15/07/31 IDR1000	2,724,000,000.00
Fixed Income	INTEGRA TELECOM HLDGS INC TERM LOAN DUE 03-31-2020 BEO	40,897.50
Fixed Income	INTEGRA TELECOM HLDGS INC TERM LOAN DUE 03-31-2020 BEO	171,570.00
Fixed Income	INTEGRA TELECOM INC TERM LN 2ND LIEN DUE02-19-2020 BEO	14,000.00
Fixed Income	INTEGRA TELECOM INC TERM LN 2ND LIEN DUE02-19-2020 BEO	60,000.00
Fixed Income	INTEL CORP 3.3 DUE 10-01-2021	225,000.00
Fixed Income	INTEL CORP 3.3 DUE 10-01-2021	650,000.00
Fixed Income	INTELSAT 6.75% DUE 06-01-2018	15,000.00
Fixed Income	INTELSAT 6.75% DUE 06-01-2018	15,000.00
Fixed Income	INTELSAT JACKSON HLDGS S A 7.25 DUE 10-15-2020/10-15-2015 REG	400,000.00
Fixed Income	INTELSAT JACKSON HLDGS S A 7.25 DUE 10-15-2020/10-15-2015 REG	144,000.00
Fixed Income	INTELSAT JACKSON HLDGS S A 7.25 DUE 10-15-2020/10-15-2015 REG	595,000.00
Fixed Income	INTELSAT LUXEMBOURG S A 144A 7.75 DUE 06-01-2021 BEO	95,000.00
Fixed Income	INTELSAT LUXEMBOURG S A 144A 7.75 DUE 06-01-2021 BEO	120,000.00
Fixed Income	INTELSAT LUXEMBOURG S A 144A 7.75 DUE 06-01-2021 BEO	58,000.00
Fixed Income	INTELSAT LUXEMBOURG S A 144A 7.75 DUE 06-01-2021 BEO	218,000.00
Fixed Income	INTELSAT LUXEMBOURG S A 144A 8.125 DUE 06-01-2023	550,000.00
Fixed Income	INTELSAT LUXEMBOURG S A 144A 8.125 DUE 06-01-2023	200,000.00
Fixed Income	INTELSAT LUXEMBOURG S A 144A 8.125 DUE 06-01-2023	65,000.00
Fixed Income	INTELSAT LUXEMBOURG S A 144A 8.125 DUE 06-01-2023	80,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	INTELSAT LUXEMBOURG S A 144A 8.125 DUE 06-01-2023	170,000.00
Fixed Income	INTELSAT LUXEMBOURG S A 144A 8.125 DUE 06-01-2023	615,000.00
Fixed Income	INTELSTAT JACKSON HOLDINGS SA TERM LN B1DUE 04-02-2018BEO	40,795.00
Fixed Income	INTELSTAT JACKSON HOLDINGS SA TERM LN B1DUE 04-02-2018BEO	174,125.00
Fixed Income	INTER-AMERN DEV BK CORP 5.375% 27/05/2014	119,000.00
Fixed Income	INTER-AMERN DEV BK CORP 5.375% 27/05/2014	335,000.00
Fixed Income	INTER-AMERN DEVEL DTD 10/01/2011 4.75% 10/01/2014	2,750,000.00
Fixed Income	INTER-AMERN DEVEL DTD 10/01/2011 4.75% 10/01/2014	12,250,000.00
Fixed Income	INTERFACE INC SR NT SER B 7.625 DUE 12-01-2018	176,000.00
Fixed Income	INTERFACE INC SR NT SER B 7.625 DUE 12-01-2018	784,000.00
Fixed Income	INTERLINE BRANDS STEP CPN 7.5% DUE 11-15-2018	205,000.00
Fixed Income	INTERLINE BRANDS STEP CPN 7.5% DUE 11-15-2018	904,000.00
Fixed Income	INTERNATIONAL BUSINESS MACHS CORP 1.625 DUE 05-15-2020	555,000.00
Fixed Income	INTERNATIONAL BUSINESS MACHS CORP 1.625 DUE 05-15-2020	1,905,000.00
Fixed Income	INTERNATIONAL FINANCE CORP MTN 3.875% DUE 02-26-2018 BEO	85,000.00
Fixed Income	INTERSTATE BAKERIES CORP TERM BANK LOAN DUE 03-12-2020 BEO	72,000.00
Fixed Income	INTERSTATE BAKERIES CORP TERM BANK LOAN DUE 03-12-2020 BEO	262,000.00
Fixed Income	INTL BANK RECON&DV 4.5% SNR 16/08/2016 NZD1000	340,000.00
Fixed Income	INTL BANK RECON&DV 4.5% SNR 16/08/2016 NZD1000	1,050,000.00
Fixed Income	INTL LEASE FIN 3.875% DUE 04-15-2018	1,400,000.00
Fixed Income	INTL LEASE FIN 3.875% DUE 04-15-2018	200,000.00
Fixed Income	INTL LEASE FIN 3.875% DUE 04-15-2018	53,000.00
Fixed Income	INTL LEASE FIN 4.625% DUE 04-15-2021	88,000.00
Fixed Income	INTL LEASE FIN 4.625% DUE 04-15-2021	373,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	INTL LEASE FIN 4.875 DUE 04-01-2015	200,000.00
Fixed Income	INTL LEASE FIN 5.875 DUE 04-01-2019	70,000.00
Fixed Income	INTL LEASE FIN 5.875 DUE 04-01-2019	312,000.00
Fixed Income	INTL LEASE FIN 6.25% DUE 05-15-2019	90,000.00
Fixed Income	INTL LEASE FIN 8.25% DUE 12-15-2020	165,000.00
Fixed Income	INTL LEASE FIN 8.25% DUE 12-15-2020	143,000.00
Fixed Income	INTL LEASE FIN 8.25% DUE 12-15-2020	321,000.00
Fixed Income	INTL LEASE FIN 8.625% DUE 01-15-2022	215,000.00
Fixed Income	INTL LEASE FIN 8.625% DUE 01-15-2022	970,000.00
Fixed Income	INTL LEASE FIN 8.625% DUE 09-15-2015	600,000.00
Fixed Income	INTL LEASE FIN 8.875% DUE 09-01-2017	343,000.00
Fixed Income	INTL LEASE FIN 8.875% DUE 09-01-2017	1,298,000.00
Fixed Income	INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00591 6.625 DUE 11-15-2013	100,000.00
Fixed Income	ION TRADING TECHNOLOGIES S.A.R.L TERM LOAN SECOND LIEN	111,000.00
Fixed Income	ION TRADING TECHNOLOGIES S.A.R.L TERM LOAN SECOND LIEN	393,000.00
Fixed Income	IPAYMENT INC 10.25 DUE 05-15-2018	15,000.00
Fixed Income	IPAYMENT INC 10.25 DUE 05-15-2018	55,000.00
Fixed Income	IRAQ (REPUBLIC OF) 5.8% BDS 15/01/28 USD'REGS'	1,386,000.00
Fixed Income	IRON MOUNTAIN INC DEL 5.75 DUE 08-15-2024	175,000.00
Fixed Income	IRON MOUNTAIN INC DEL 5.75 DUE 08-15-2024	585,000.00
Fixed Income	ISLE CAPRI CASINOS 5.875% DUE 03-15-2021	1,000,000.00
Fixed Income	ISLE CAPRI CASINOS 5.875% DUE 03-15-2021	250,000.00
Fixed Income	ISLE CAPRI CASINOS 7.75% DUE 03-15-2019	250,000.00
Fixed Income	ISRAEL ST AID-ISRAEL 5.5% DUE 09-18-2033REG	145,000.00

◆ **KTYRS Holdings Report**

Asset Category	Asset Description	Shares/Par Value
Fixed Income	ISRAEL ST AID-ISRAEL 5.5% DUE 09-18-2033REG	580,000.00
Fixed Income	ISS A/S NEW TERM B DUE 03-24-2018 BEO	250,000.00
Fixed Income	ISS A/S NEW TERM B DUE 03-24-2018 BEO	500,000.00
Fixed Income	ISTAR FINANCIAL INC TERM BANK LOAN DUE 10-11-2017 BEO	111,185.18
Fixed Income	ISTAR FINANCIAL INC TERM BANK LOAN DUE 10-11-2017 BEO	416,890.37
Fixed Income	ISTAR FINL INC 3.875% DUE 07-01-2016	30,000.00
Fixed Income	ISTAR FINL INC 4.875% DUE 07-01-2018	100,000.00
Fixed Income	ISTAR FINL INC ISTAR FINL INC 5.85% DUE 03-15-2017/03-09-2007	5,000.00
Fixed Income	ISTAR FINL INC ISTAR FINL INC 5.85% DUE 03-15-2017/03-09-2007	25,000.00
Fixed Income	ISTAR FINL INC ISTAR FINL INC 5.875 20160315 5.875 DUE 03-15-2016/02-21-2006	40,000.00
Fixed Income	ISTAR FINL INC ISTAR FINL INC 5.875 20160315 5.875 DUE 03-15-2016/02-21-2006	170,000.00
Fixed Income	ISTAR FINL INC PERP PFD CONV SER J 4.50%	1,740.00
Fixed Income	ISTAR FINL INC PERP PFD CONV SER J 4.50%	6,440.00
Fixed Income	ITALY(REP OF) 5% BTP 01/08/2034 EUR1000	15,000.00
Fixed Income	ITALY(REP OF) 5% BTP 01/08/2034 EUR1000	70,000.00
Fixed Income	ITALY(REP OF) 5.25% BTP 1/11/2029 EUR0.01	15,000.00
Fixed Income	ITALY(REP OF) 5.25% BTP 1/11/2029 EUR0.01	65,000.00
Fixed Income	ITALY(REP OF) 5.5% BDS 01/11/22	115,000.00
Fixed Income	ITALY(REP OF) 5.5% BDS 01/11/22	485,000.00
Fixed Income	ITALY(REP OF) 5.75% BTP 1/02/2033 EUR1000	15,000.00
Fixed Income	ITALY(REP OF) 5.75% BTP 1/02/2033 EUR1000	55,000.00
Fixed Income	ITAU UNIBANCO HOLDING SA BNDS 5.65 DUE 03-19-2022 BEO	204,000.00
Fixed Income	J CREW GROUP INC TERM B-1 LN DUE 03-07-2018 BEO	748,600.51
Fixed Income	J CREW GROUP INC TERM B-1 LN DUE 03-07-2018 BEO	349,109.41

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	J2 GLOBAL INC 8 DUE 08-01-2020	15,000.00
Fixed Income	J2 GLOBAL INC 8 DUE 08-01-2020	65,000.00
Fixed Income	JEFFERIES GROUP 6.25% DUE 01-15-2036	75,000.00
Fixed Income	JEFFERIES GROUP 6.25% DUE 01-15-2036	555,000.00
Fixed Income	JEFFERIES GROUP 6.45% DUE 06-08-2027	320,000.00
Fixed Income	JEFFERIES GROUP 6.45% DUE 06-08-2027	690,000.00
Fixed Income	JEFFERIES GROUP 6.5% DUE 01-20-2043	40,000.00
Fixed Income	JEFFERIES GROUP 6.5% DUE 01-20-2043	145,000.00
Fixed Income	JEFFERIES GROUP INC 6.875 DUE 04-15-2021BEO	10,000.00
Fixed Income	JEFFERIES GROUP INC NEW SR DEB CONV 3.875% DUE 11-01-2029/11-01-2012 REG	40,000.00
Fixed Income	JEFFERIES GROUP INC NEW SR DEB CONV 3.875% DUE 11-01-2029/11-01-2012 REG	180,000.00
Fixed Income	JERSEY CENT PWR & 7.35% DUE 02-01-2019	195,000.00
Fixed Income	JERSEY CENT PWR & 7.35% DUE 02-01-2019	800,000.00
Fixed Income	JOHN DEERE CAPITAL CORP TRANCHE # TR 00372 2.75 DUE 03-15-2022 REG	265,000.00
Fixed Income	JONES APPAREL 6.125% DUE 11-15-2034	60,000.00
Fixed Income	JONES APPAREL 6.125% DUE 11-15-2034	265,000.00
Fixed Income	JONES GROUP INC / 6.875% DUE 03-15-2019	375,000.00
Fixed Income	JONES GROUP INC / 6.875% DUE 03-15-2019	1,650,000.00
Fixed Income	JP MORGAN CHASE NA FRN SUB 31/05/17 EUR	2,600,000.00
Fixed Income	JPM BDS 30/11/2021	200,000.00
Fixed Income	JPMORGAN CHASE & 3.25% DUE 09-23-2022	205,000.00
Fixed Income	JPMORGAN CHASE & 3.25% DUE 09-23-2022	685,000.00
Fixed Income	JPMORGAN CHASE & 4.25% DUE 10-15-2020	180,000.00
Fixed Income	JPMORGAN CHASE & 4.25% DUE 10-15-2020	540,000.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Fixed Income	JPMORGAN CHASE & 5.15% DUE 12-29-2049	180,000.00
Fixed Income	JPMORGAN CHASE & 5.15% DUE 12-29-2049	655,000.00
Fixed Income	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	300,000.00
Fixed Income	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	715,000.00
Fixed Income	JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017	2,900,000.00
Fixed Income	JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017	105,000.00
Fixed Income	JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017	480,000.00
Fixed Income	JPMORGAN RV MARINE 4.05999994278% DUE 04-15-2022	362,449.67
Fixed Income	JPMORGAN RV MARINE 4.05999994278% DUE 04-15-2022	160,458.60
Fixed Income	JSC KAZMUNAYGAS 6.375% MTN 09/04/21 USD1000	200,000.00
Fixed Income	JSC KAZMUNAYGAS 7% GTD 05/05/2020 USD'REGS'	845,000.00
Fixed Income	JSC KAZMUNAYGAS 9.125% 02/07/18 USD'144A	239,000.00
Fixed Income	JSC NATL CO 4.4% DUE 04-30-2023	312,000.00
Fixed Income	JSC NATL CO KAZMUNAYGAS 144A 5.75 DUE 04-30-2043 BEO	202,000.00
Fixed Income	KAR AUCTION SVCS INC TERM LN B DUE 05-19-2017 BEO	1,201,376.53
Fixed Income	KAR AUCTION SVCS INC TERM LN B DUE 05-19-2017 BEO	240,034.04
Fixed Income	KAZMUNAIGAZ FIN 11.75% DUE 01-23-2015	537,000.00
Fixed Income	KAZMUNAIGAZ FIN 7% DUE 05-05-2020	201,000.00
Fixed Income	KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MED TRANCHE # 00001 9.125 DUE 07-02-18	201,000.00
Fixed Income	KAZMUNAIGAZ FINANC 11.75% MTN 23/01/2015USD	207,000.00
Fixed Income	KAZMUNAYGAS NATL 6.375 DUE 04-09-2021	323,000.00
Fixed Income	KB HOME 7.25% DUE 06-15-2018	245,000.00
Fixed Income	KB HOME 7.25% DUE 06-15-2018	440,000.00
Fixed Income	KB HOME 7.5 DUE 09-15-2022	30,000.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Fixed Income	KB HOME 7.5 DUE 09-15-2022	125,000.00
Fixed Income	KB HOME 7.5 DUE 09-15-2022	137,000.00
Fixed Income	KB HOME 7.5 DUE 09-15-2022	155,000.00
Fixed Income	KB HOME 8 DUE 03-15-2020	75,000.00
Fixed Income	KB HOME 8 DUE 03-15-2020	365,000.00
Fixed Income	KB HOME 8 DUE 03-15-2020	44,000.00
Fixed Income	KB HOME 8 DUE 03-15-2020	196,000.00
Fixed Income	KB HOME SR NT CONV 1.375% DUE 02-01-2019/11-06-2018 REG	110,000.00
Fixed Income	KB HOME SR NT CONV 1.375% DUE 02-01-2019/11-06-2018 REG	460,000.00
Fixed Income	KENTUCKY ASSET / LIABILITY COMMN GEN FD REV .654% 04-01-2014 BEO TAXABLE	750,000.00
Fixed Income	KENTUCKY ASSET / LIABILITY COMMN GEN FD REV .654% 04-01-2014 BEO TAXABLE	250,000.00
Fixed Income	KENTUCKY HSG CORP HSG REV .5% 01-01-2014BEO AMT	150,000.00
Fixed Income	KENTUCKY HSG CORP HSG REV .5% 01-01-2014BEO AMT	45,000.00
Fixed Income	KENTUCKY HSG CORP HSG REV .55% 07-01-2014 BEO AMT	300,000.00
Fixed Income	KENTUCKY HSG CORP HSG REV .55% 07-01-2014 BEO AMT	105,000.00
Fixed Income	KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENER PT NT 5 12-15-13 BEO	2,500,000.00
Fixed Income	KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENER PT NT 5 12-15-13 BEO	300,000.00
Fixed Income	KINETIC CONCEPTS INC / KCI USA INC 10.5 11-01-2018	91,000.00
Fixed Income	KINETIC CONCEPTS INC / KCI USA INC 10.5 11-01-2018	237,000.00
Fixed Income	KINROSS GOLD CORP 6.875 DUE 09-01-2041	80,000.00
Fixed Income	KODIAK OIL & GAS 8.125 DUE 12-01-2019	292,000.00
Fixed Income	KODIAK OIL & GAS 8.125 DUE 12-01-2019	1,282,000.00
Fixed Income	KOPPERS INC PA 7.875% DUE 12-01-2019	92,000.00
Fixed Income	KOPPERS INC PA 7.875% DUE 12-01-2019	408,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	KOREA DEV BK NT 1% DUE 01-22-2016 REG	200,000.00
Fixed Income	KOREA DEV BK NT 1% DUE 01-22-2016 REG	655,000.00
Fixed Income	KOREA DEV BK NT 4% DUE 09-09-2016 REG	750,000.00
Fixed Income	KOREA EXCHANGE BK 4.875% 14/01/2016	500,000.00
Fixed Income	KOREA EXCHANGE BK 4.875% 14/01/2016	100,000.00
Fixed Income	KOREA FIN CORP NT 3.25% DUE 09-20-2016 REG	2,000,000.00
Fixed Income	KOREA FIN CORP NT 3.25% DUE 09-20-2016 REG	600,000.00
Fixed Income	KOREA HYDRO & NUCLEAR 6.25 DUE 06-17-2014	500,000.00
Fixed Income	KOREA HYDRO & NUCLEAR 6.25 DUE 06-17-2014	750,000.00
Fixed Income	KOREA TREASURY BD 3.5% 10/06/2014	50,000,000.00
Fixed Income	KOREA TREASURY BD 3.5% 10/06/2014	290,000,000.00
Fixed Income	KOREA TRSY PRIN 0% 10/09/2018	180,000,000.00
Fixed Income	KOREA TRSY PRIN 0% 10/09/2018	820,000,000.00
Fixed Income	KOREA(REP OF) 0% STRIP 10/03/2018	5,175,000.00
Fixed Income	KOREA(REP OF) 0% STRIP 10/03/2018	23,575,000.00
Fixed Income	KOREA(REP OF) 0% STRIP 10/09/2017	5,175,000.00
Fixed Income	KOREA(REP OF) 0% STRIP 10/09/2017	23,575,000.00
Fixed Income	KOREA(REP OF) 0% STRIP 10/09/2018	5,175,000.00
Fixed Income	KOREA(REP OF) 0% STRIP 10/09/2018	23,575,000.00
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/03/2014 KRW1000	5,175,000.00
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/03/2014 KRW1000	23,575,000.00
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/09/2013 KRW1000	5,175,000.00
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/09/2013 KRW1000	23,575,000.00
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/03/2015 KRW1000	5,175,000.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/03/2015 KRW1000	23,575,000.00
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/03/2016 KRW1000	5,175,000.00
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/03/2016 KRW1000	23,575,000.00
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/03/2017 KRW1000	5,175,000.00
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/03/2017 KRW1000	23,575,000.00
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/09/2014 KRW1000	5,175,000.00
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/09/2014 KRW1000	23,575,000.00
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/09/2015 KRW1000	5,175,000.00
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/09/2015 KRW1000	23,575,000.00
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/09/2016 KRW1000	5,175,000.00
Fixed Income	KOREA(REPUBLIC OF) 0% STRIP 10/09/2016 KRW1000	23,575,000.00
Fixed Income	KOREA(REPUBLIC OF) 3.5% BDS 10/03/17	160,000,000.00
Fixed Income	KOREA(REPUBLIC OF) 4% BDS 10/03/16 KRW10000	60,000,000.00
Fixed Income	KOREA(REPUBLIC OF) 4% BDS 10/03/16 KRW10000	310,000,000.00
Fixed Income	KRAFT FOODS GROUP 5% DUE 06-04-2042	380,000.00
Fixed Income	KRAFT FOODS GROUP 5% DUE 06-04-2042	1,000,000.00
Fixed Income	KRATOS DEFENSE & 10 DUE 06-01-2017	270,000.00
Fixed Income	KRATOS DEFENSE & 10 DUE 06-01-2017	1,143,000.00
Fixed Income	KRATOS DEFENSE & 10 DUE 06-01-2017	70,000.00
Fixed Income	KRATOS DEFENSE & 10 DUE 06-01-2017	320,000.00
Fixed Income	KREDITANST FUR WIE 6% GTD MTN 19/01/2016AUD	315,000.00
Fixed Income	KREDITANST FUR WIE 6% GTD MTN 19/01/2016AUD	1,095,000.00
Fixed Income	KREDITANST FUR WIE 6% MTN 20/08/2020 AUD1000	150,000.00
Fixed Income	KREDITANST FUR WIE 6% MTN 20/08/2020 AUD1000	670,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	KRONOS INC INCREMENTAL TERM LOAN FIRST LIEN DUE 10-30-2019 BEO	746,250.00
Fixed Income	KRONOS INC INCREMENTAL TERM LOAN FIRST LIEN DUE 10-30-2019 BEO	199,000.00
Fixed Income	KRONOS INC TERM LOAN SECOND LIEN DUE 04-30-2020 BEO	500,000.00
Fixed Income	KRONOS INC TERM LOAN SECOND LIEN DUE 04-30-2020 BEO	150,000.00
Fixed Income	LA FRONTERA GENERATION LLC DUE 09-30-2020 BEO	185,000.00
Fixed Income	LA FRONTERA GENERATION LLC DUE 09-30-2020 BEO	560,000.00
Fixed Income	LA QUINTA CORP MEZZANINE A DUE 12-20-2020 BEO	643,428.57
Fixed Income	LA QUINTA CORP MEZZANINE A DUE 12-20-2020 BEO	205,714.29
Fixed Income	LA QUINTA CORP MEZZANINE B DUE 07-06-2020 BEO	482,571.43
Fixed Income	LA QUINTA CORP MEZZANINE B DUE 07-06-2020 BEO	154,285.71
Fixed Income	LAMAR MEDIA CORP 5 DUE 05-01-2023	55,000.00
Fixed Income	LAMAR MEDIA CORP 5 DUE 05-01-2023	155,000.00
Fixed Income	LAREDO PETE INC 7.375 DUE 05-01-2022 REG	187,000.00
Fixed Income	LAREDO PETE INC 7.375 DUE 05-01-2022 REG	332,000.00
Fixed Income	LAREDO PETE INC 9.5% DUE 02-15-2019	271,000.00
Fixed Income	LAREDO PETE INC 9.5% DUE 02-15-2019	1,201,000.00
Fixed Income	LAS VEGAS VALLEY NEV WTR DIST 7.013% 06-01-2039 BEO TAXABLE	6,600,000.00
Fixed Income	LAWSON SOFTWARE INC TRANCHE B-2 TERM LOAN DUE 04-05-2018 BEO	676,113.11
Fixed Income	LAWSON SOFTWARE INC TRANCHE B-2 TERM LOAN DUE 04-05-2018 BEO	225,748.23
Fixed Income	LB-UBS COML MTG TR 5.407% DUE 11-15-2038	1,845,681.00
Fixed Income	LB-UBS COML MTG TR 5.407% DUE 11-15-2038	811,741.00
Fixed Income	LCP DAKOTA FD ZERO CPN 0% DUE 06-18-2019	2,067,000.00
Fixed Income	LCP DAKOTA FD ZERO CPN 0% DUE 06-18-2019	209,000.00
Fixed Income	LCP RTS TR 2010-1 11.71 DUE 09-18-2018	861,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	LCP RTS TR 2010-1 11.71 DUE 09-18-2018	87,000.00
Fixed Income	LEAR CORP 8.125% DUE 03-15-2020	49,000.00
Fixed Income	LEAR CORP 8.125% DUE 03-15-2020	32,000.00
Fixed Income	LEAR CORP 8.125% DUE 03-15-2020	149,000.00
Fixed Income	LENNAR CORP 2.75% DUE 12-15-2020	150,000.00
Fixed Income	LENNAR CORP 2.75% DUE 12-15-2020	495,000.00
Fixed Income	LENNAR CORP 6.95% DUE 06-01-2018	380,000.00
Fixed Income	LENNAR CORP SR NT CONV 144A 3.25% DUE 11-15-2021/11-20-2016 REG	180,000.00
Fixed Income	LENNAR CORP SR NT CONV 144A 3.25% DUE 11-15-2021/11-20-2016 REG	790,000.00
Fixed Income	LEVEL 3 11.875% DUE 02-01-2019	120,000.00
Fixed Income	LEVEL 3 11.875% DUE 02-01-2019	530,000.00
Fixed Income	LEVEL 3 8.875% DUE 06-01-2019	140,000.00
Fixed Income	LEVEL 3 8.875% DUE 06-01-2019	595,000.00
Fixed Income	LEVEL 3 8.875% DUE 06-01-2019	44,000.00
Fixed Income	LEVEL 3 FINANCING INC NEW TERM LOAN DUE 08-01-2019 BEO	1,250,000.00
Fixed Income	LEVEL 3 FINANCING INC NEW TERM LOAN DUE 08-01-2019 BEO	250,000.00
Fixed Income	LEVEL 3 FING INC 8.125 DUE 07-01-2019	940,000.00
Fixed Income	LEVEL 3 FING INC 8.125 DUE 07-01-2019	4,160,000.00
Fixed Income	LEVEL 3 FING INC 8.625% DUE 07-15-2020	45,000.00
Fixed Income	LEVEL 3 FING INC 9.375% DUE 04-01-2019	297,000.00
Fixed Income	LEVEL 3 FING INC 9.375% DUE 04-01-2019	1,240,000.00
Fixed Income	LEVI STRAUSS & CO NEW 6.875 DUE 05-01-2022 REG	250,000.00
Fixed Income	LIBBEY GLASS INC SR SECD NT 6.875 05-15-2020	105,000.00
Fixed Income	LIBBEY GLASS INC SR SECD NT 6.875 05-15-2020	167,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	LIFEPOINT HOSPS INC SR NT 6.625 10-01-2020	750,000.00
Fixed Income	LIMITED BRANDS INC 6.625% DUE 04-01-2021	147,000.00
Fixed Income	LIMITED BRANDS INC 6.625% DUE 04-01-2021	464,000.00
Fixed Income	LIN T.V CORP TERM LN B DUE 12-21-2018 BEO	1,231,261.82
Fixed Income	LIN T.V CORP TERM LN B DUE 12-21-2018 BEO	246,252.36
Fixed Income	LISTRINDO CAP B V 6.95% DUE 02-21-2019	200,000.00
Fixed Income	LITHUANIA(REP OF) 6.125% 9/3/21	1,669,000.00
Fixed Income	LITHUANIA(REP OF) 6.625% NTS 01/02/22 USD'REG	400,000.00
Fixed Income	LONESTAR INTERMEDIATE SUPER HOLDINGS LLCTERM LN DUE 09-02-2019 BEO	193,000.00
Fixed Income	LONESTAR INTERMEDIATE SUPER HOLDINGS LLCTERM LN DUE 09-02-2019 BEO	852,000.00
Fixed Income	LONG BEACH MTG LN TR 2002-2 CL M3 VAR RT07-25-2032	58,151.23
Fixed Income	LONG BEACH MTG LN TR 2002-2 CL M3 VAR RT07-25-2032	43,078.16
Fixed Income	LONG BEACH MTG LN TR SER 2002-1 CL M3 FLT RT 05-25-2032 BEO	85,497.68
Fixed Income	LONG BEACH MTG LN TR SER 2002-1 CL M3 FLT RT 05-25-2032 BEO	63,336.37
Fixed Income	LONGFELLOW PL CLO VAR RT 6.06% DUE 01-15-2024	730,250.00
Fixed Income	LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE	70,000.00
Fixed Income	LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE	195,000.00
Fixed Income	LOS ANGELES CALIF UNI SCH DIST 5.755% 07-01-2029 BEO TAXABLE	80,000.00
Fixed Income	LOS ANGELES CALIF UNI SCH DIST 5.755% 07-01-2029 BEO TAXABLE	250,000.00
Fixed Income	LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE	700,000.00
Fixed Income	LTS BUYER LLC (SIDERA NETWORKS INC) TERMB LN DUE 04-15-2020 BEO	500,000.00
Fixed Income	LTS BUYER LLC (SIDERA NETWORKS INC) TERMB LN DUE 04-15-2020 BEO	350,000.00
Fixed Income	LUCENT 6.45% DUE 03-15-2029	265,000.00
Fixed Income	LUCENT 6.45% DUE 03-15-2029	1,140,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	LUCENT 6.5% DUE 01-15-2028	395,000.00
Fixed Income	LUCENT 6.5% DUE 01-15-2028	1,765,000.00
Fixed Income	MACDERMID INC TERM LOAN DUE 12-04-2020 BEO	25,000.00
Fixed Income	MACDERMID INC TERM LOAN DUE 12-04-2020 BEO	84,000.00
Fixed Income	MADRID(COMUNIDAD) 4.3% BDS 15/09/2026 EUR1000	235,000.00
Fixed Income	MADRID(COMUNIDAD) 4.3% BDS 15/09/2026 EUR1000	860,000.00
Fixed Income	MALAYAN BKG BERHAD 3.25% MTN 20/09/2022	200,000.00
Fixed Income	MALAYSIA (GOVT OF) 3.741% BDS 27/02/15 MYR1000	900,000.00
Fixed Income	MALAYSIA (GOVT OF) 3.741% BDS 27/02/15 MYR1000	3,150,000.00
Fixed Income	MALAYSIA (GOVT OF) 3.835% BDS 12/08/15 MYR1000	150,000.00
Fixed Income	MALAYSIA (GOVT OF) 4.262% BDS 15/09/2016MYR	750,000.00
Fixed Income	MALAYSIA (GOVT OF) 4.262% BDS 15/09/2016MYR	3,350,000.00
Fixed Income	MARKWEST ENERGY 4.5% DUE 07-15-2023	36,000.00
Fixed Income	MARKWEST ENERGY 4.5% DUE 07-15-2023	129,000.00
Fixed Income	MARKWEST ENERGY 6.5% DUE 08-15-2021	20,000.00
Fixed Income	MARKWEST ENERGY 6.5% DUE 08-15-2021	87,000.00
Fixed Income	MARKWEST ENERGY PART /FIN 6.25 DUE 06-15-2022	95,000.00
Fixed Income	MARKWEST ENERGY PART /FIN 6.25 DUE 06-15-2022	416,000.00
Fixed Income	MARKWEST ENERGY PARTNERS LP / MARKWEST ENERGY FIN CORP 5.5 DUE 02-15-2023	291,000.00
Fixed Income	MARKWEST ENERGY PARTNERS LP / MARKWEST ENERGY FIN CORP 5.5 DUE 02-15-2023	534,000.00
Fixed Income	MATRIX ACQUISITION CORP (MACDERMID INC) TERM LN B DUE 05-15-2020 BEO	500,000.00
Fixed Income	MATRIX ACQUISITION CORP (MACDERMID INC) TERM LN B DUE 05-15-2020 BEO	200,000.00
Fixed Income	MAY DEPT STORES CO 7.875 DEB DUE 08-15-2036/16	45,000.00
Fixed Income	MAY DEPT STORES CO 7.875 DEB DUE 08-15-2036/16	225,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	MB FINL CAP TR V FLTG RATE CAP SECS 144AFLTG RT 12-15-2037 BEO	25,000.00
Fixed Income	MB FINL CAP TR V FLTG RATE CAP SECS 144AFLTG RT 12-15-2037 BEO	100,000.00
Fixed Income	MCE FIN LTD 5% DUE 02-15-2021	100,000.00
Fixed Income	MCGRAW-HILL GLOBAL ED HLDGS LLC / MCGRAWTERM LN 1ST LIEN DUE 03-18-2019	748,125.00
Fixed Income	MCGRAW-HILL GLOBAL ED HLDGS LLC / MCGRAWTERM LN 1ST LIEN DUE 03-18-2019	149,625.00
Fixed Income	MD ST TRANSN AUTH TRANSN FACS PRJS TAX-BUILD AMER BDS-B 5.788 DUE 07-01-29	6,600,000.00
Fixed Income	MECCANICA HLDGS 6.25% DUE 01-15-2040	100,000.00
Fixed Income	MEDCO HLTH 7.125% DUE 03-15-2018	200,000.00
Fixed Income	MEDIACOM LLC / MEDIACOM CAP CORP 7.25 DUE 02-15-2022	750,000.00
Fixed Income	MEDIACOM LLC / MEDIACOM CAP CORP 7.25 DUE 02-15-2022	250,000.00
Fixed Income	MEDTRONIC INC 1.375% DUE 04-01-2018	285,000.00
Fixed Income	MEDTRONIC INC 1.375% DUE 04-01-2018	930,000.00
Fixed Income	MERCER INTL INC 9.5% DUE 12-01-2017	30,000.00
Fixed Income	MERCER INTL INC 9.5% DUE 12-01-2017	140,000.00
Fixed Income	MERCK & CO INC 2.8 NT DUE 05-18-2023 USD1000	225,000.00
Fixed Income	MERCK & CO INC 2.8 NT DUE 05-18-2023 USD1000	445,000.00
Fixed Income	MERITAGE HOMES 4.5% DUE 03-01-2018	203,000.00
Fixed Income	MERITAGE HOMES 4.5% DUE 03-01-2018	288,000.00
Fixed Income	MERITAGE HOMES 7% DUE 04-01-2022	43,000.00
Fixed Income	MERITAGE HOMES 7% DUE 04-01-2022	189,000.00
Fixed Income	MERITAGE HOMES 7% DUE 04-01-2022	25,000.00
Fixed Income	MERITAGE HOMES 7% DUE 04-01-2022	105,000.00
Fixed Income	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	500,000.00
Fixed Income	MERRILL LYNCH & CO FR EMTN 01/2014 EUR1000	600,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	MERRILL LYNCH & CO FR EMTN 7/14 EUR(VAR)'1314'	600,000.00
Fixed Income	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017	900,000.00
Fixed Income	MERRILL LYNCH & CO INC SUB NT FLTG RT 12-01-2026	155,000.00
Fixed Income	MERRILL LYNCH MTG FLTG RT 2.53722% DUE 10-25-2036	22,445.69
Fixed Income	MERRILL LYNCH MTG FLTG RT 2.53722% DUE 10-25-2036	83,876.02
Fixed Income	METLIFE INC 4.75 DUE 02-08-2021 REG	150,000.00
Fixed Income	METLIFE INC 4.75 DUE 02-08-2021 REG	410,000.00
Fixed Income	METLIFE INC 6.4% DUE 12-15-2066	135,000.00
Fixed Income	METLIFE INC 6.4% DUE 12-15-2066	265,000.00
Fixed Income	MEX BONOS DE DESARROLLO GOVT NATL 5% 15/06/2017	19,664.00
Fixed Income	MEX BONOS DE DESARROLLO GOVT NATL 5% 15/06/2017	69,674.00
Fixed Income	MEXICO(UTD MEX ST) 10% BDS 05/12/24 MXN100 'M'	55,000.00
Fixed Income	MEXICO(UTD MEX ST) 10% BDS 05/12/24 MXN100 'M'	8,500.00
Fixed Income	MEXICO(UTD MEX ST) 10% BDS 05/12/24 MXN100 'M'	17,500.00
Fixed Income	MEXICO(UTD MEX ST) 6.75% MTN 27/09/34 USD 'A'	54,000.00
Fixed Income	MEXICO(UTD MEX ST) 7.75% NTS 13/11/42 MXN10000	54,100.00
Fixed Income	MEXICO(UTD MEX ST) 7.75% NTS 13/11/42 MXN10000	115,000.00
Fixed Income	MEXICO(UTD MEX ST) 8% MBONOS 07/12/23 MXN100	64,700.00
Fixed Income	MEXICO(UTD MEX ST) 8.5% MBONOS 31/05/29 MXN100	101,000.00
Fixed Income	MEXICO(UTD MEX ST) 8.5% MBONOS 31/05/29 MXN100	449,000.00
Fixed Income	MEXICO(UTD MEX ST) 9.5% BDS 18/12/14 MXN100 SER 'MX10'	5,000.00
Fixed Income	MEXICO(UTD MEX ST) 9.5% BDS 18/12/14 MXN100 SER 'MX10'	35,000.00
Fixed Income	MFB NT COLLECTIVE SHORT TERM GOVERNMENT FUND - LENDING	23,708.49
Fixed Income	MFB NT COLLECTIVE SHORT TERM GOVERNMENT FUND - LENDING	4,281.28

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	MFO PIMCO FDS PAC INVT MGMT SER ALL AST FD INSTL CL	27,010,971.64
Fixed Income	MFO PIMCO FDS PAC INVT MGMT SER ALL AST FD INSTL CL	8,459,107.31
Fixed Income	MFO STONE HBR INVT FDS EMERGING MKTS DEBT FD INSTL CL	2,863,662.05
Fixed Income	MFRS & TRADERS TR 1.45 DUE 03-07-2018	250,000.00
Fixed Income	MFRS & TRADERS TR 1.45 DUE 03-07-2018	565,000.00
Fixed Income	MGM MIRAGE 7.625% DUE 01-15-2017	530,000.00
Fixed Income	MGM RESORTS INTERNATIONAL 11.375 DUE 03-01-2018	203,000.00
Fixed Income	MGM RESORTS INTERNATIONAL 11.375 DUE 03-01-2018	833,000.00
Fixed Income	MGM RESORTS INTL 6.75 DUE 10-01-2020	78,000.00
Fixed Income	MGM RESORTS INTL 6.75 DUE 10-01-2020	134,000.00
Fixed Income	MGM RESORTS INTL 8.625 DUE 02-01-2019	25,000.00
Fixed Income	MGM RESORTS INTL 8.625 DUE 02-01-2019	115,000.00
Fixed Income	MGM RESORTS INTL NEW TERM LOAN B DUE 12-20-2019 BEO	696,500.00
Fixed Income	MGM RESORTS INTL NEW TERM LOAN B DUE 12-20-2019 BEO	199,000.00
Fixed Income	MICROSOFT CORP 2.375 DUE 05-01-2023	325,000.00
Fixed Income	MICROSOFT CORP 2.375 DUE 05-01-2023	1,055,000.00
Fixed Income	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	130,000.00
Fixed Income	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	290,000.00
Fixed Income	MID-STATE CAP CORP 6.742% DUE 10-15-2040	254,278.72
Fixed Income	MID-STATE CAP CORP 6.742% DUE 10-15-2040	797,610.24
Fixed Income	MID-STATE CAP CORP 8.3109998703% DUE 10-15-2040	646,179.03
Fixed Income	MID-STATE CAP CORP 8.3109998703% DUE 10-15-2040	170,967.49
Fixed Income	MID-STATE TR X 7.54% DUE 02-15-2036	266,315.84
Fixed Income	MID-STATE TR X 7.54% DUE 02-15-2036	167,151.69

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	MID-STATE TR XI 8.221% DUE 07-15-2038	82,456.04
Fixed Income	MID-STATE TR XI 8.221% DUE 07-15-2038	21,455.39
Fixed Income	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJREV 6.89% 01-01-2042 BEO TAXABLE	3,500,000.00
Fixed Income	MIZUHO CORP BK LTD 1.85% DUE 03-21-2018	460,000.00
Fixed Income	MIZUHO CORP BK LTD 1.85% DUE 03-21-2018	1,515,000.00
Fixed Income	MMODAL INC TERM LOAN B DUE 08-16-2019 BEO	28,624.71
Fixed Income	MMODAL INC TERM LOAN B DUE 08-16-2019 BEO	104,957.30
Fixed Income	MOMENTIVE PERFORMANCE 10 DUE 10-15-2020 BEO	28,000.00
Fixed Income	MOMENTIVE PERFORMANCE 10 DUE 10-15-2020 BEO	95,000.00
Fixed Income	MONEYGRAM INTERNATIONAL INC TERM LOAN DUE 03-27-2020 BEO	498,750.00
Fixed Income	MONEYGRAM INTERNATIONAL INC TERM LOAN DUE 03-27-2020 BEO	498,750.00
Fixed Income	MONITRONICS INTL INC 9.125 SR NT DUE 04-01-2020	61,000.00
Fixed Income	MONITRONICS INTL INC 9.125 SR NT DUE 04-01-2020	255,000.00
Fixed Income	MOODYS CORP 4.5 DUE 09-01-2022	10,000.00
Fixed Income	MOODYS CORP 4.5 DUE 09-01-2022	35,000.00
Fixed Income	MORGAN STANLEY 8% DUE 05-09-2017	200,000.00
Fixed Income	MORGAN STANLEY 8% DUE 05-09-2017	850,000.00
Fixed Income	MORGAN STANLEY CAP I SR 2007-T27 CL A-J VAR DUE 06-11-2042 REG	60,000.00
Fixed Income	MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 5.625 DUE 09-23-2019	715,000.00
Fixed Income	MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 5.625 DUE 09-23-2019	2,185,000.00
Fixed Income	MORGAN STANLEY MSTDW MTN 3ML+30 1 9 14 VAR RT DUE 01-09-2014	25,000.00
Fixed Income	MORGAN STANLEY MTN 6% DUE 04-28-2015	500,000.00
Fixed Income	MORGAN STANLEY RE-REMIC TR 2010-GG10 A4A 144A 12 AUG 2045	600,000.00
Fixed Income	MOROCCO KINGDOM NT 144A 4.25% DUE 12-11-2022 REG	361,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	MPM ESCR LLC / MPM 8.875% DUE 10-15-2020	170,000.00
Fixed Income	MPM ESCR LLC / MPM 8.875% DUE 10-15-2020	561,000.00
Fixed Income	MRC GLOBAL INC TERM LOAN B DUE 10-24-2019 BEO	992,500.00
Fixed Income	MRC GLOBAL INC TERM LOAN B DUE 10-24-2019 BEO	198,500.00
Fixed Income	MSCC HELOC TR 2007-1 CL A FLT RT 12-25-2031 REG	1,605,068.45
Fixed Income	MSCC HELOC TR 2007-1 CL A FLT RT 12-25-2031 REG	566,605.11
Fixed Income	MULTIPLAN INC 9.875% DUE 09-01-2018	129,000.00
Fixed Income	MULTIPLAN INC 9.875% DUE 09-01-2018	571,000.00
Fixed Income	MULTIPLAN INC REFINANCED TERM LOAN B DUE08-26-2017 BEO	961,165.04
Fixed Income	MULTIPLAN INC REFINANCED TERM LOAN B DUE08-26-2017 BEO	240,291.27
Fixed Income	MYLAN INC FORMERLY MYLAN LABS INC TO 10 NT CONV 3.75 DUE 09-15-2015 REG	60,000.00
Fixed Income	MYLAN INC FORMERLY MYLAN LABS INC TO 10 NT CONV 3.75 DUE 09-15-2015 REG	225,000.00
Fixed Income	N.W. AIRLS PASS 7.027% DUE 11-01-2019	2,805,359.10
Fixed Income	NABISCO INC 7.55% DUE 06-15-2015	370,000.00
Fixed Income	NABISCO INC 7.55% DUE 06-15-2015	845,000.00
Fixed Income	NATIONAL AUSTRALIA BANK 6.0% 15/02/2017	50,000.00
Fixed Income	NATIONAL AUSTRALIA BANK 6.0% 15/02/2017	190,000.00
Fixed Income	NATIONAL CINEMEDIA LLC SR SECD NT 6 04-15-2022	101,000.00
Fixed Income	NATIONAL CINEMEDIA LLC SR SECD NT 6 04-15-2022	437,000.00
Fixed Income	NATIONAL COLLEGIATE STUDENT LN TR 2007-3A2A4 FLTG 12-26-2025 REG	450,000.00
Fixed Income	NATIONAL COLLEGIATE STUDENT LN TR 2007-3A2A4 FLTG 12-26-2025 REG	925,000.00
Fixed Income	NATIONAL FINANCIAL PARTNERS TERM LOAN B DUE 06-19-2020 BEO	500,000.00
Fixed Income	NATIONAL FINANCIAL PARTNERS TERM LOAN B DUE 06-19-2020 BEO	150,000.00
Fixed Income	NATIONAL MENTOR HLDGS INC TRANCHE B-1 TERM LOAN DUE 02-09-2017 BEO	63,981.15

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	NATIONAL MENTOR HLDGS INC TRANCHE B-1 TERM LOAN DUE 02-09-2017 BEO	285,471.48
Fixed Income	NATIONSTAR MTG LLC / NATIONSTAR CAP CORP9.625 DUE 05-01-2019	86,000.00
Fixed Income	NATIONSTAR MTG LLC / NATIONSTAR CAP CORP9.625 DUE 05-01-2019	391,000.00
Fixed Income	NATIONSTAR MTG LLC 7.875 DUE 10-01-2020	20,000.00
Fixed Income	NATIONSTAR MTG LLC 7.875 DUE 10-01-2020	75,000.00
Fixed Income	NATL CINEMEDIA LLC 7.875% DUE 07-15-2021	33,000.00
Fixed Income	NATL CINEMEDIA LLC 7.875% DUE 07-15-2021	142,000.00
Fixed Income	NATL COLLEGIATE STUD LN TR 2004-1ASSET BKD NT CL A-2 FLTG RATE 06-25-2027REG	2,210,890.45
Fixed Income	NATL COLLEGIATE STUD LN TR 2004-1ASSET BKD NT CL A-2 FLTG RATE 06-25-2027REG	1,056,337.41
Fixed Income	NATL COLLEGIATE STUD LN TR 2004-1ASSET BKD NT CL B-1 AUCTION 06-01-2039 REG	292,276.00
Fixed Income	NATL COLLEGIATE STUD LN TR 2004-1ASSET BKD NT CL B-1 AUCTION 06-01-2039 REG	51,972.00
Fixed Income	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00007 5.8 DUE 06-07-2017	340,000.00
Fixed Income	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00007 5.8 DUE 06-07-2017	735,000.00
Fixed Income	NATL CY BK INDPLS 4.25% DUE 07-01-2018	885,000.00
Fixed Income	NATL FINL PARTNERS 9% DUE 07-15-2021	51,000.00
Fixed Income	NATL FINL PARTNERS 9% DUE 07-15-2021	176,000.00
Fixed Income	NAVIOS MARITIME HLDS/FIN 8.125 2-15-2019	40,000.00
Fixed Income	NAVIOS MARITIME HLDS/FIN 8.125 2-15-2019	165,000.00
Fixed Income	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	70,000.00
Fixed Income	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	110,000.00
Fixed Income	NCUA GTD NTS MASTER TR GTD NT 2011-M1 CLA3 2.34999990463% DUE 06-12-2017 REG	2,000,000.00
Fixed Income	NCUA GTD NTS MASTER TR GTD NT 2011-M1 CLA5 3.45% DUE 06-12-2021 REG	1,235,000.00
Fixed Income	NCUA GTD NTS MASTER TR GTD NT 2011-M1 CLA5 3.45% DUE 06-12-2021 REG	3,505,000.00
Fixed Income	NCUA GTD NTS TR 2010-C1 GTD NT CL A-2 2.9 DUE 10-29-2020 REG	535,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	NCUA GTD NTS TR 2010-C1 GTD NT CL A-2 2.9 DUE 10-29-2020 REG	1,865,000.00
Fixed Income	NCUA GTD NTS TR 2010-C1 GTD NT CL A-PT 2.65% DUE 10-29-2020 REG	2,127,796.76
Fixed Income	NCUA GTD NTS TR 2010-C1 GTD NT CL A-PT 2.65% DUE 10-29-2020 REG	6,858,749.31
Fixed Income	NCUA GTD NTS TR 2010-R1 GTD NT SER I-A ADJ RATE DUE 10-07-2020 REG	11,761,192.19
Fixed Income	NCUA GTD NTS TR 2010-R2 GTD NT CL I-A DUE 11-06-2017 REG	1,016,329.74
Fixed Income	NCUA GTD NTS TR 2010-R2 GTD NT CL I-A DUE 11-06-2017 REG	2,674,272.83
Fixed Income	NEIMAN-MARCUS GROUP INC TERM LN DUE 05-16-2018 BEO	5,000.00
Fixed Income	NEIMAN-MARCUS GROUP INC TERM LN DUE 05-16-2018 BEO	25,000.00
Fixed Income	NET SERVICOS DE 7.5% DUE 01-27-2020	100,000.00
Fixed Income	NETAPP INC 2% DUE 12-15-2017	200,000.00
Fixed Income	NETAPP INC 2% DUE 12-15-2017	680,000.00
Fixed Income	NETHERLANDS KING 0.75% BDS 15/04/2015 EUR	17,100,000.00
Fixed Income	NETHERLANDS KING 0.75% BDS 15/04/2015 EUR	5,000,000.00
Fixed Income	NEVADA PWR CO 6.5% DUE 08-01-2018	260,000.00
Fixed Income	NEVADA PWR CO 6.5% DUE 08-01-2018	825,000.00
Fixed Income	NEW BREED LOGISTICS INC TERM LN B DUE 09-07-2019 BEO	145,270.00
Fixed Income	NEW BREED LOGISTICS INC TERM LN B DUE 09-07-2019 BEO	614,910.00
Fixed Income	NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE	1,000,000.00
Fixed Income	NEW STH WALES TSY 6% BDS 01/05/20 AUD1000	275,000.00
Fixed Income	NEW STH WALES TSY 6% BDS 01/05/20 AUD1000	985,000.00
Fixed Income	NEW YORK N Y 5.817% 10-01-2031 BEO TAXABLE	2,000,000.00
Fixed Income	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5% 11-01-2019 BEO	1,090,000.00
Fixed Income	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE	165,000.00
Fixed Income	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE	475,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE	215,000.00
Fixed Income	NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	805,000.00
Fixed Income	NEW YORK ST URBAN DEV CORP REV 5.838% 03-15-2040 BEO TAXABLE	55,000.00
Fixed Income	NEW YORK ST URBAN DEV CORP REV 5.838% 03-15-2040 BEO TAXABLE	185,000.00
Fixed Income	NEW ZEALAND(GOVT) 5% BDS 15/03/19 NZD1000	170,000.00
Fixed Income	NEW ZEALAND(GOVT) 6% BDS 15/04/2015 NZD '415'	230,000.00
Fixed Income	NEW ZEALAND(GOVT) 6% BDS 15/04/2015 NZD '415'	1,000,000.00
Fixed Income	NEW ZEALAND(GOVT) 6% BDS 15/05/21 NZD1000	220,000.00
Fixed Income	NEW ZEALAND(GOVT) 6% BDS 15/05/21 NZD1000	950,000.00
Fixed Income	NEW ZEALAND(GOVT) 6% BDS 15/12/2017 NZD10000	430,000.00
Fixed Income	NEW ZEALAND(GOVT) 6% BDS 15/12/2017 NZD10000	1,570,000.00
Fixed Income	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	80,000.00
Fixed Income	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	445,000.00
Fixed Income	NEWS AMER INC 6.15% DUE 03-01-2037	85,000.00
Fixed Income	NEWS AMER INC 6.2% DUE 12-15-2034	280,000.00
Fixed Income	NEWS AMER INC 6.9% DUE 03-01-2019	374,000.00
Fixed Income	NISKA GAS STORAGE 8.875 DUE 03-15-2018	40,000.00
Fixed Income	NISKA GAS STORAGE 8.875 DUE 03-15-2018	180,000.00
Fixed Income	NISOURCE FIN CORP 5.25% DUE 02-15-2043	100,000.00
Fixed Income	NISOURCE FIN CORP 5.25% DUE 02-15-2043	460,000.00
Fixed Income	NORCRAFT COS LP / 10.5% DUE 12-15-2015	68,000.00
Fixed Income	NORCRAFT COS LP / 10.5% DUE 12-15-2015	297,000.00
Fixed Income	NORSK HYDRO A S 7.15% DUE 11-15-2025	425,000.00
Fixed Income	NORTEK INC 10% DUE 12-01-2018	40,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	NORTEK INC 10% DUE 12-01-2018	175,000.00
Fixed Income	NORTEK INC 8.5% DUE 04-15-2021	10,000.00
Fixed Income	NORTEK INC 8.5% DUE 04-15-2021	44,000.00
Fixed Income	NORWAY(KINGDOM OF) 4.5% BDS 22/05/2019 NOK	1,200,000.00
Fixed Income	NORWAY(KINGDOM OF) 4.5% BDS 22/05/2019 NOK	5,400,000.00
Fixed Income	NORWAY(KINGDOM OF) 5% BDS 15/05/2015 NOK1000	1,860,000.00
Fixed Income	NORWAY(KINGDOM OF) 5% BDS 15/05/2015 NOK1000	6,715,000.00
Fixed Income	NOVASTAR MTG FDG TR 2003-3 ASSET BACKED CTF CL A-1 VAR 12-25-2033 REG	870,759.64
Fixed Income	NRG ENERGY INC 7.625 DUE 05-15-2019	15,000.00
Fixed Income	NRG ENERGY INC 7.875% DUE 05-15-2021	195,000.00
Fixed Income	NUANCE 2.75% DUE 11-01-2031	110,000.00
Fixed Income	NUANCE 2.75% DUE 11-01-2031	460,000.00
Fixed Income	NUVEEN INVESTMENTS INC TRANCHE B 2ND-LIEN TERM LN DUE 02-28-2019 BEO	500,000.00
Fixed Income	NUVEEN INVESTMENTS INC TRANCHE B 2ND-LIEN TERM LN DUE 02-28-2019 BEO	88,000.00
Fixed Income	NUVEEN INVESTMENTS INC TRANCHE B 2ND-LIEN TERM LN DUE 02-28-2019 BEO	388,000.00
Fixed Income	NUVEEN INVTS INC 9.125% DUE 10-15-2017	27,000.00
Fixed Income	NUVEEN INVTS INC 9.125% DUE 10-15-2017	113,000.00
Fixed Income	NUVEEN INVTS INC 9.5% DUE 10-15-2020	159,000.00
Fixed Income	NUVEEN INVTS INC 9.5% DUE 10-15-2020	672,000.00
Fixed Income	NUVEEN INVTS INC TRANCHE B FIRST LIEN TERM LOAN DUE 05-13-2017 BEO	1,404,130.04
Fixed Income	NVR INC 3.95 DUE 09-15-2022	275,000.00
Fixed Income	NVR INC 3.95 DUE 09-15-2022	790,000.00
Fixed Income	NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037	500,000.00
Fixed Income	OASIS PETE INC NEW 6.5% DUE 11-01-2021	268,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	OASIS PETE INC NEW 6.5% DUE 11-01-2021	1,190,000.00
Fixed Income	OASIS PETE INC NEW SR NT 6.875 DUE 01-15-2023	850,000.00
Fixed Income	OASIS PETE INC NEW SR NT 6.875 DUE 01-15-2023	150,000.00
Fixed Income	OASIS PETE INC NEW SR NT 6.875 DUE 01-15-2023	186,000.00
Fixed Income	OCWEN FINL CORP TERM LN B DUE 01-31-2018BEO	54,862.50
Fixed Income	OCWEN FINL CORP TERM LN B DUE 01-31-2018BEO	194,512.50
Fixed Income	ODEBRECHT FIN LTD 8.25% DUE 04-25-2018	300,000.00
Fixed Income	OFFSHORE GROUP 7.125% DUE 04-01-2023	128,000.00
Fixed Income	OMI TR 7.84% DUE 11-15-2029	401,879.24
Fixed Income	ONCOR ELEC 4.1 DUE 06-01-2022	270,000.00
Fixed Income	ONCOR ELEC 4.1 DUE 06-01-2022	615,000.00
Fixed Income	ONCOR ELEC SR SECD NT 6.8 DUE 09-01-2018	1,000,000.00
Fixed Income	ONTARIO PROV CDA BD 3.15% DUE 12-15-2017REG	70,000.00
Fixed Income	ONTARIO PROV CDA USD BD 1.65% DUE 09-27-2019 REG	65,000.00
Fixed Income	ONTARIO(PROV OF) 3.15% DEB 08/09/15 CAD1000	173,000.00
Fixed Income	ONTARIO(PROV OF) 3.15% DEB 08/09/15 CAD1000	414,000.00
Fixed Income	ONTARIO(PROV OF) 6.25% GTD 16/06/15 NZD1000	317,000.00
Fixed Income	ONTARIO(PROV OF) 6.25% GTD 16/06/15 NZD1000	965,000.00
Fixed Income	OPTEUM MTG ACCEP FLTG RT .54549998045% DUE 11-25-2035	32,764.04
Fixed Income	OPTEUM MTG ACCEP FLTG RT .54549998045% DUE 11-25-2035	142,397.58
Fixed Income	ORACLE CORP 2.5% DUE 10-15-2022	735,000.00
Fixed Income	ORACLE CORP 2.5% DUE 10-15-2022	1,715,000.00
Fixed Income	OREGON ST 5.892% 06-01-2027 BEO TAXABLE	60,000.00
Fixed Income	OREGON ST 5.892% 06-01-2027 BEO TAXABLE	175,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	OSI RESTAURANT PARTNERS TERM BANK LOAN DUE 10-23-2019 BEO	1,170,000.00
Fixed Income	OSI RESTAURANT PARTNERS TERM BANK LOAN DUE 10-23-2019 BEO	195,000.00
Fixed Income	OTTER PRODUCTS LLC TERM LOAN FIRST LIEN DUE 05-08-2019 BEO	90,000.00
Fixed Income	OTTER PRODUCTS LLC TERM LOAN FIRST LIEN DUE 05-08-2019 BEO	315,000.00
Fixed Income	OXEA S.A.R.L TERM LOAN B FIRST LIEN DUE 12-06-2019 BEO	500,000.00
Fixed Income	OXEA S.A.R.L TERM LOAN B FIRST LIEN DUE 12-06-2019 BEO	200,000.00
Fixed Income	OXFORD FIN LLC / 7.25% DUE 01-15-2018	80,000.00
Fixed Income	OXFORD FIN LLC / 7.25% DUE 01-15-2018	355,000.00
Fixed Income	PA ELEC CO 5.2% DUE 04-01-2020	1,000,000.00
Fixed Income	PA ELEC CO 6.05% DUE 09-01-2017	650,000.00
Fixed Income	PACIFIC RUBIALES ENERGY CORP 144A 5.125 DUE 03-28-2023	117,000.00
Fixed Income	PACIFICORP 5.65% DUE 07-15-2018	180,000.00
Fixed Income	PACIFICORP 5.65% DUE 07-15-2018	825,000.00
Fixed Income	PACT GROUP PTY LTD TERM LN DUE 05-22-2020 BEO	725,000.00
Fixed Income	PACT GROUP PTY LTD TERM LN DUE 05-22-2020 BEO	250,000.00
Fixed Income	PALOMAR CALIF CMNTY COLLEGE DIST 7.194% 08-01-2045 BEO TAXABLE	400,000.00
Fixed Income	PALOMAR CALIF CMNTY COLLEGE DIST 7.194% 08-01-2045 BEO TAXABLE	600,000.00
Fixed Income	PANAMA REP DEB 5.2% DUE 01-30-2020 REG	1,053,000.00
Fixed Income	PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053REG SINKING FUND 04-29-2051	280,000.00
Fixed Income	PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053REG SINKING FUND 04-29-2051	900,000.00
Fixed Income	PANAMA REP PANAMA GLOBAL 2029 ISIN US698299AK07 9.375% DUE 04-01-2029 BEO	230,000.00
Fixed Income	PANAMA(REP OF) 6.7% GBL BDS 26/01/2036 USD	137,000.00
Fixed Income	PANAMA(REP OF) 8.875% DEB 30/09/27 USD1000	1,190,000.00
Fixed Income	PANAMA(REP OF) 9.375% DEB 01/04/29 USD1000	178,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PAR PHARMACEUTICAL COS INC TERM B-1 LN DUE 09-28-2019 BEO	1,240,640.62
Fixed Income	PAR PHARMACEUTICAL COS INC TERM B-1 LN DUE 09-28-2019 BEO	397,378.12
Fixed Income	PAR PHARMACEUTICAL COS INC TERM B-1 LN DUE 09-28-2019 BEO	73,445.92
Fixed Income	PAR PHARMACEUTICAL COS INC TERM B-1 LN DUE 09-28-2019 BEO	312,641.44
Fixed Income	PATHEON INC TERM LN DUE 12-15-2018 BEO	14,925.00
Fixed Income	PATHEON INC TERM LN DUE 12-15-2018 BEO	69,650.00
Fixed Income	PEABODY ENERGY 6 DUE 11-15-2018	116,000.00
Fixed Income	PEABODY ENERGY 6 DUE 11-15-2018	384,000.00
Fixed Income	PEABODY ENERGY CORP JR SUB DEB CONV 4.75% DUE 12-15-2066 REG	265,000.00
Fixed Income	PEABODY ENERGY CORP JR SUB DEB CONV 4.75% DUE 12-15-2066 REG	1,115,000.00
Fixed Income	PENNEY J C INC 6.375% DUE 10-15-2036	10,000.00
Fixed Income	PENNEY J C INC 6.375% DUE 10-15-2036	35,000.00
Fixed Income	PENNEY J C INC 7.4% DUE 04-01-2037	155,000.00
Fixed Income	PENNEY J C INC 7.4% DUE 04-01-2037	680,000.00
Fixed Income	PENNSYLVANIA ECONOMIC DEV FING AUTH REV 6.532% 06-15-2039 BEO TAXABLE	3,650,000.00
Fixed Income	PERFORMANCE FOOD GROUP INC SECOND LIEN TERM LOAN DUE 10-29-2019 BEO	1,250,000.00
Fixed Income	PERFORMANCE FOOD GROUP INC SECOND LIEN TERM LOAN DUE 10-29-2019 BEO	350,000.00
Fixed Income	PERU REP BD 7.35% DUE 07-21-2025 BEO	100,000.00
Fixed Income	PERU REP GLOBAL BD 8.75% DUE 11-21-2033 REG	144,000.00
Fixed Income	PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG	405,000.00
Fixed Income	PERU(REP OF) 7.35% BDS 21/07/25 USD	650,000.00
Fixed Income	PERU(REP OF) 8.75% BDS 21/11/33 USD1000	118,000.00
Fixed Income	PERU(REPUBLIC OF) 6.6% DEB 6.55% 14/03/2037	470,000.00
Fixed Income	PETROBRAS GLOBAL 4.375% DUE 05-20-2023	620,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PETROBRAS GLOBAL 4.375% DUE 05-20-2023	135,000.00
Fixed Income	PETROBRAS GLOBAL 4.375% DUE 05-20-2023	480,000.00
Fixed Income	PETROBRAS GLOBAL 4.375% DUE 05-20-2023	2,005,000.00
Fixed Income	PETROBRAS INTL FIN 2.875 DUE 02-06-2015	68,000.00
Fixed Income	PETROBRAS INTL FIN 5.375% DUE 01-27-2021	48,000.00
Fixed Income	PETROBRAS INTL FIN 5.375% DUE 01-27-2021	45,000.00
Fixed Income	PETROBRAS INTL FIN 5.375% DUE 01-27-2021	190,000.00
Fixed Income	PETROLEOS 6% DUE 03-05-2020	30,000.00
Fixed Income	PETROLEOS 6% DUE 03-05-2020	135,000.00
Fixed Income	PETROLEOS DE 5.25% DUE 04-12-2017	235,300.00
Fixed Income	PETROLEOS DE 8.5% DUE 11-02-2017	1,111,100.00
Fixed Income	PETROLEOS DE VENEZ 4.9% BDS 28/10/2014 USD1	4,803,011.00
Fixed Income	PETROLEOS DE VENEZ 5% BDS 28/10/2015 USD1	691,619.00
Fixed Income	PETROLEOS DE VENEZUELA SA 4.9 NOTES SERIES 2014 SENIOR DUE 10-28-2014 BEO	328,056.00
Fixed Income	PETRONAS CAP LTD 7.875 DUE 05-22-2022	1,190,000.00
Fixed Income	PHARMACEUTICAL PROD DEV INC BANK TERM LOAN DUE 12-05-2018 BEO	696,500.00
Fixed Income	PHARMACEUTICAL PROD DEV INC BANK TERM LOAN DUE 12-05-2018 BEO	298,500.00
Fixed Income	PHI INC 8.625% DUE 10-15-2018	40,000.00
Fixed Income	PHI INC 8.625% DUE 10-15-2018	185,000.00
Fixed Income	PHILIP MORRIS INTL 2.5% DUE 08-22-2022	245,000.00
Fixed Income	PHILIP MORRIS INTL 2.5% DUE 08-22-2022	695,000.00
Fixed Income	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	140,000.00
Fixed Income	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	535,000.00
Fixed Income	PHILIPPINES REP GLOBAL 4.95% 15/01/2021	13,000,000.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Fixed Income	PHILIPPINES REP GLOBAL 4.95% 15/01/2021	62,000,000.00
Fixed Income	PHILIPPINES REP GLOBAL BD 4% DUE 01-15-2021 REG	2,229,000.00
Fixed Income	PHILIPPINES REP GLOBAL BD 9.5 DUE 02-02-2030	293,000.00
Fixed Income	PHILIPPINES REP NT 6.25% 14/01/2036	13,000,000.00
Fixed Income	PHILIPPINES REP NT 6.25% 14/01/2036	62,000,000.00
Fixed Income	PHILIPPINES REP NT 6.25% DUE 01-14-2036 REG	20,000,000.00
Fixed Income	PHILIPPINES REP NT 6.25% DUE 01-14-2036 REG	70,000,000.00
Fixed Income	PHILLIPS VAN 7.375% DUE 05-15-2020	90,000.00
Fixed Income	PHILLIPS VAN 7.375% DUE 05-15-2020	355,000.00
Fixed Income	PINNACLE FOODS FIN 4.875% DUE 05-01-2021	80,000.00
Fixed Income	PINNACLE FOODS FIN 4.875% DUE 05-01-2021	282,000.00
Fixed Income	PINNACLE FOODS FIN LLC TERM BANK LOAN G DUE 03-28-2020 BEO	1,995,000.00
Fixed Income	PINNACLE FOODS FIN LLC TERM BANK LOAN G DUE 03-28-2020 BEO	598,500.00
Fixed Income	PLY GEM INDS INC 8.25 DUE 02-15-2018	111,000.00
Fixed Income	PNC FDG CORP 5.625% DUE 02-01-2017	245,000.00
Fixed Income	PNC FDG CORP 5.625% DUE 02-01-2017	395,000.00
Fixed Income	PNC FINL SVCS GROUP INC DEP SHS REPSTG 1/100TH PERP VAR DUE 12-31-2040	125,000.00
Fixed Income	PNC FINL SVCS GROUP INC DEP SHS REPSTG 1/100TH PERP VAR DUE 12-31-2040	225,000.00
Fixed Income	PNC FINL SVCS GROUP INC PNC FINL SERVICES 8.25 29/05/2049 DUE 12-31-2049	35,000.00
Fixed Income	PNC FINL SVCS GROUP INC PNC FINL SERVICES 8.25 29/05/2049 DUE 12-31-2049	115,000.00
Fixed Income	PNC FINL SVCS GROUP INC SR NT DUE 11-09-2022 REG	70,000.00
Fixed Income	POLAND(REP OF) 4.2% EMTN 15/04/20 EUR(VAR)	568,000.00
Fixed Income	POLAND(REP OF) 5 DUE 03-23-2022 REG	557,000.00
Fixed Income	POLAND(REP OF) 6.375% BDS 15/07/19 USD1000	1,830,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	POLAND(REPUBLIC OF) GLOBAL BD 6.375% DUE07-15-2019 REG	29,000.00
Fixed Income	POLYMER GROUP INC 7.75% DUE 02-01-2019	1,000,000.00
Fixed Income	POLYMER GROUP INC 7.75% DUE 02-01-2019	250,000.00
Fixed Income	PORTUGAL TELECOM I 4.375% MTN 24/3/17 EUR50000	50,000.00
Fixed Income	PORTUGAL TELECOM I 4.5% MTN 16/06/25 EUR50000 '19'	150,000.00
Fixed Income	PORTUGAL TELECOM I 4.5% MTN 16/06/25 EUR50000 '19'	300,000.00
Fixed Income	PORTUGAL TELECOM INT FIN BNDS 5.625% 08/02/2016	100,000.00
Fixed Income	PORTUGAL(REP OF) 4.95% BDS 25/10/23 EUR0.01	410,000.00
Fixed Income	PORTUGAL(REP OF) 4.95% BDS 25/10/23 EUR0.01	1,535,000.00
Fixed Income	PQ CORP TERM LOAN FIRST LIEN DUE 02-20-2018 BEO	1,243,750.00
Fixed Income	PQ CORP TERM LOAN FIRST LIEN DUE 02-20-2018 BEO	298,500.00
Fixed Income	PQ CORP TERM LOAN FIRST LIEN DUE 02-20-2018 BEO	152,235.00
Fixed Income	PQ CORP TERM LOAN FIRST LIEN DUE 02-20-2018 BEO	644,760.00
Fixed Income	PRECISION .7% DUE 12-20-2015	200,000.00
Fixed Income	PRECISION .7% DUE 12-20-2015	680,000.00
Fixed Income	PRIN FINL GROUP 1.85% DUE 11-15-2017	105,000.00
Fixed Income	PRIN FINL GROUP 1.85% DUE 11-15-2017	300,000.00
Fixed Income	PROCTER & GAMBLE 9.36% DUE 01-01-2021	841,476.00
Fixed Income	PROGRESS ENERGY SR NT 7.05 DUE 03-15-2019	1,000,000.00
Fixed Income	PROVIDENT FDG 6.75% DUE 06-15-2021	45,000.00
Fixed Income	PROVIDENT FDG 6.75% DUE 06-15-2021	405,000.00
Fixed Income	PROVIDENT FDG 6.75% DUE 06-15-2021	12,000.00
Fixed Income	PROVIDENT FDG 6.75% DUE 06-15-2021	39,000.00
Fixed Income	PRUDENTIAL FINL 5.625 DUE 06-15-2043	180,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PRUDENTIAL FINL 5.625 DUE 06-15-2043	505,000.00
Fixed Income	PRUDENTIAL FINL 5.875% DUE 09-15-2042	75,000.00
Fixed Income	PRUDENTIAL FINL 5.875% DUE 09-15-2042	325,000.00
Fixed Income	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY MTN 7.375% DUE 06-15-2019	190,000.00
Fixed Income	PT ADARO INDONESIA 7.625% DUE 10-22-2019	101,000.00
Fixed Income	PTTEP CANADA INTL FIN LT 5.692% DUE 04-05-2021	200,000.00
Fixed Income	PULTE HOMES INC 6% DUE 02-15-2035	150,000.00
Fixed Income	PULTE HOMES INC 6% DUE 02-15-2035	135,000.00
Fixed Income	PULTE HOMES INC 6.375% DUE 05-15-2033	280,000.00
Fixed Income	PULTE HOMES INC 6.375% DUE 05-15-2033	1,235,000.00
Fixed Income	PULTE HOMES INC 7.875 DUE 06-15-2032 BEO	55,000.00
Fixed Income	PULTE HOMES INC 7.875 DUE 06-15-2032 BEO	250,000.00
Fixed Income	PVH CORP TERM BANK LOAN DUE 12-31-2019 BEO	997,500.00
Fixed Income	PVH CORP TERM BANK LOAN DUE 12-31-2019 BEO	349,125.00
Fixed Income	PVTPL 1776 CLO I LTD / 1776 CLO I CORP NT CL D FLTG RATE 144A VAR RT DUE	2,000,000.00
Fixed Income	PVTPL 1ST DATA CORP SR SECD NT 144A 8.875 DUE 08-15-2020/08-20-2010 BEO	147,000.00
Fixed Income	PVTPL 1ST DATA CORP SR SECD NT 144A 8.875 DUE 08-15-2020/08-20-2010 BEO	653,000.00
Fixed Income	PVTPL 1ST DATA CORP SR SECD NT 144A 8.875 DUE 08-15-2020/08-20-2010 BEO	100,000.00
Fixed Income	PVTPL 1ST DATA CORP SR SECD NT 144A 8.875 DUE 08-15-2020/08-20-2010 BEO	445,000.00
Fixed Income	PVTPL A & K FDG LLC 2006-A COML ASSET BKD NT 144A 0% DUE 11-01-2036 BEO	4,678,435.53
Fixed Income	PVTPL A & K FDG LLC 2006-A COML ASSET BKD NT 144A 0% DUE 11-01-2036 BEO	826,646.77
Fixed Income	PVTPL ABACUS 2005-4 LTD NT CL C FLTG RATE DUE 08-28-2046 BEO	3,371,000.00
Fixed Income	PVTPL ABACUS 2005-4 LTD NT CL C FLTG RATE DUE 08-28-2046 BEO	838,000.00
Fixed Income	PVTPL ABBVIE INC SR NT 144A 1.2% DUE 11-06-2015 BEO	250,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL ABBVIE INC SR NT 144A 1.2% DUE 11-06-2015 BEO	1,045,000.00
Fixed Income	PVTPL ABBVIE INC SR NT 144A 4.4% DUE 11-06-2042 BEO	40,000.00
Fixed Income	PVTPL ABBVIE INC SR NT 144A 4.4% DUE 11-06-2042 BEO	170,000.00
Fixed Income	PVTPL ADS TACTICAL INC SR SECD NT 144A 11% DUE 04-01-2018/04-01-2015 BEO	220,000.00
Fixed Income	PVTPL ADS TACTICAL INC SR SECD NT 144A 11% DUE 04-01-2018/04-01-2015 BEO	976,000.00
Fixed Income	PVTPL ADS WASTE HOLDINGS INC 8.25 DUE 10-01-2020 BEO	50,000.00
Fixed Income	PVTPL ADS WASTE HOLDINGS INC 8.25 DUE 10-01-2020 BEO	215,000.00
Fixed Income	PVTPL AIR CDA SR 2ND LIEN NT 144A 12% DUE 02-01-2016/08-03-2010 BEO	10,000.00
Fixed Income	PVTPL AIR CDA SR 2ND LIEN NT 144A 12% DUE 02-01-2016/08-03-2010 BEO	35,000.00
Fixed Income	PVTPL AJECORP B V GTD SR NT 144A 6.5% DUE 05-14-2022/05-14-2012 BEO	200,000.00
Fixed Income	PVTPL AKBANK T A S NT 3.875% DUE 10-24-2017 BEO	150,000.00
Fixed Income	PVTPL ALGOMA ACQUISTION CORP SR NT 144A 9.875% DUE 06-15-2015/06-15-2013 BEO	150,000.00
Fixed Income	PVTPL ALGOMA ACQUISTION CORP SR NT 144A 9.875% DUE 06-15-2015/06-15-2013 BEO	655,000.00
Fixed Income	PVTPL ALLEGHENY ENERGY SUPPLY CO LLC NT 144A 5.75% DUE 10-15-2019 BEO	1,500,000.00
Fixed Income	PVTPL ALLIANCE DATA SYS CORP SR NT 6.375 DUE 04-01-2020	119,000.00
Fixed Income	PVTPL ALLIANCE DATA SYS CORP SR NT 6.375 DUE 04-01-2020	500,000.00
Fixed Income	PVTPL ALLISON TRANSMISSION INC SR NT 144A 7.125 DUE 05-15-2019/05-06-2011 BEO	144,000.00
Fixed Income	PVTPL ALLISON TRANSMISSION INC SR NT 144A 7.125 DUE 05-15-2019/05-06-2011 BEO	436,000.00
Fixed Income	PVTPL ANTHRACITE CRE CDO 2006-HY3 CL A FLTG RT DUE 05-23-2051 BEO	148,869.70
Fixed Income	PVTPL ANTHRACITE CRE CDO 2006-HY3 CL A FLTG RT DUE 05-23-2051 BEO	87,445.80
Fixed Income	PVTPL APX GROUP INC SR NT 8.75 DUE 12-01-2020	213,000.00
Fixed Income	PVTPL APX GROUP INC SR NT 8.75 DUE 12-01-2020	745,000.00
Fixed Income	PVTPL APX GROUP INC SR SECD NT 144A 6.375% DUE 12-01-2019/11-16-2012 BEO	379,000.00
Fixed Income	PVTPL APX GROUP INC SR SECD NT 144A 6.375% DUE 12-01-2019/11-16-2012 BEO	881,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL ARAMARK CORP 5.75 DUE 03-15-2020	152,000.00
Fixed Income	PVTPL ARAMARK CORP 5.75 DUE 03-15-2020	348,000.00
Fixed Income	PVTPL ARBOR RLTY SECS SER 2004-1 CL A FLTG RT 02-21-2040 BEO	187,721.66
Fixed Income	PVTPL ARCH COAL INC 9.875 DUE 06-15-2019	89,000.00
Fixed Income	PVTPL ARCH COAL INC 9.875 DUE 06-15-2019	368,000.00
Fixed Income	PVTPL ARDAGH PACKAGING FIN PLC / ARDAGH MP HLD SECD NT 7.375 10-15-2017	400,000.00
Fixed Income	PVTPL A-S MERGER SUB LLC 144A 7.875 DUE 12-15-2020	123,000.00
Fixed Income	PVTPL A-S MERGER SUB LLC 144A 7.875 DUE 12-15-2020	348,000.00
Fixed Income	PVTPL ASHLAND INC NEW SR NT 4.75 DUE 08-15-2022	152,000.00
Fixed Income	PVTPL ASHLAND INC NEW SR NT 4.75 DUE 08-15-2022	348,000.00
Fixed Income	PVTPL ASHTON WOODS USA LLC / ASHTON WOODS FIN CO SR NT 6.875 2-15-21	33,000.00
Fixed Income	PVTPL ASHTON WOODS USA LLC / ASHTON WOODS FIN CO SR NT 6.875 2-15-21	144,000.00
Fixed Income	PVTPL ATHLON HLDGS LP / ATHLON FIN CORP SR NT 7.375%04-15-2021	80,000.00
Fixed Income	PVTPL ATHLON HLDGS LP / ATHLON FIN CORP SR NT 7.375%04-15-2021	292,000.00
Fixed Income	PVTPL AURORA USA OIL & GAS INC SR NT 144A 7.5% DUE 04-01-2020/03-21-2013 BEO	189,000.00
Fixed Income	PVTPL AURORA USA OIL & GAS INC SR NT 144A 7.5% DUE 04-01-2020/03-21-2013 BEO	689,000.00
Fixed Income	PVTPL AUTOMOTORES GILDEMEISTER S A SR NT144A 8.25% DUE 05-24-2021/05-24-2011 BEO	100,000.00
Fixed Income	PVTPL AUTOMOTORES GILDEMEISTER S A SR NT144A 8.25% DUE 05-24-2021/05-24-2011 BEO	275,000.00
Fixed Income	PVTPL AVIATION CAP GROUP CORP SR NT 144A6.75% DUE 04-06-2021 BEO	200,000.00
Fixed Income	PVTPL AXTEL S A B DE C V PESO STEP UP 7 01-31-2020 BEO	116,800.00
Fixed Income	PVTPL AXTEL S A B DE C V PESO STEP UP 7 01-31-2020 BEO	515,800.00
Fixed Income	PVTPL BANCO DEL ESTADO 3.875 DUE 02-08-2022	150,000.00
Fixed Income	PVTPL BANCO SANTANDER CHILE NEW SR NT 144A 6.5 DUE 09-22-2020 BEO	150,000,000.00
Fixed Income	PVTPL BANCO SANTANDER CHILE NEW SR NT 144A 6.5 DUE 09-22-2020 BEO	700,000,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL BANCO VOTORANTIM S A GLOBAL MEDIUMTERM TRANCHE # TR 3 6.25 DUE	300,000.00
Fixed Income	PVTPL BANGKOK BK PUB LTD HONG KONG BRH SR NT 3.875% DUE 09-27-2022 BEO	202,000.00
Fixed Income	PVTPL BARMINCO FIN PTY LTD SR NT 9 DUE 06-01-2018 BEO	215,000.00
Fixed Income	PVTPL BARRICK GOLD CORP 4.1 DUE 05-01-2023 BEO	195,000.00
Fixed Income	PVTPL BARRICK GOLD CORP 4.1 DUE 05-01-2023 BEO	505,000.00
Fixed Income	PVTPL BBVA BANCO CONTL SR NT 144A 5% DUE08-26-2022 BEO	106,000.00
Fixed Income	PVTPL BBVA BANCOMER S A INSTITUCION DE BANCA M SUB PFD NT 144A 6.5 DUE	30,000.00
Fixed Income	PVTPL BBVA BANCOMER S A INSTITUCION DE BANCA M SUB PFD NT 144A 6.5 DUE	170,000.00
Fixed Income	PVTPL BBVA BANCOMER S A TEXAS 6.75 9-30-2022	200,000.00
Fixed Income	PVTPL BEAZER HOMES USA INC 7.25 DUE 02-01-2023	102,000.00
Fixed Income	PVTPL BEAZER HOMES USA INC 7.25 DUE 02-01-2023	177,000.00
Fixed Income	PVTPL BLACKROCK SR INC SER II VAR RT 2005-2A D1 DUE 05-25-2017 BEO	405,000.00
Fixed Income	PVTPL BOE INTER HLDG CORP SR PIK NT 144A9% DUE 11-01-2017/05-13-2013 BEO	35,000.00
Fixed Income	PVTPL BOE INTER HLDG CORP SR PIK NT 144A9% DUE 11-01-2017/05-13-2013 BEO	124,000.00
Fixed Income	PVTPL BOMBARDIER INC SR NT 144A 7.75% DUE 03-15-2020/03-29-2010 BEO	70,000.00
Fixed Income	PVTPL BOMBARDIER INC SR NT 144A 7.75% DUE 03-15-2020/03-29-2010 BEO	205,000.00
Fixed Income	PVTPL BOX TRUCK ASSET BKD NT 144A 3C7 5.559% DUE 02-25-2030 BEO	129,021.74
Fixed Income	PVTPL BOYD ACQUISITION SUB LLC/FIN SR NT8.375 DUE 2-15-2018	1,000,000.00
Fixed Income	PVTPL BOYD ACQUISITION SUB LLC/FIN SR NT8.375 DUE 2-15-2018	200,000.00
Fixed Income	PVTPL BR MALLS INTL FIN GTD PERP NT 144A8.5% DUE 01-29-2049/07-21-2016 BEO	153,000.00
Fixed Income	PVTPL BRASIL TELECOM S A SR NT 9.75% DUE09-15-2016 BEO	1,400,000.00
Fixed Income	PVTPL BRASIL TELECOM S A SR NT 9.75% DUE09-15-2016 BEO	6,000,000.00
Fixed Income	PVTPL BRESNAN BROADBAND HLDGS LLC SR NT 144A 8% DUE 12-15-2018/12-14-2010 BEO	500,000.00
Fixed Income	PVTPL BRF BRASIL FOODS S A GTD SR NT 5.875 DUE 06-06-2022 BEO	6,200,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL BRF BRASIL FOODS S A GTD SR NT 5.875 DUE 06-06-2022 BEO	1,900,000.00
Fixed Income	PVTPL BURLINGTON HLDGS LLC / BURLINGTON HLDGS FIN INC SR NT 9 2-15-2018	126,000.00
Fixed Income	PVTPL BURLINGTON HLDGS LLC / BURLINGTON HLDGS FIN INC SR NT 9 2-15-2018	528,000.00
Fixed Income	PVTPL BUSH BUSINESS ENTERPR LLC SECDREC PROM NT CL A 144A 5 DUE 2-25-2016	62,981.69
Fixed Income	PVTPL BUSH BUSINESS ENTERPR LLC SECDRECRPROM NT CL B 144A 5 DUE 2-25-2016 BEO	181,402.41
Fixed Income	PVTPL BUSH TRUCK LEASING 2011-A LLC TRUCK BKD NTS CL C 144A 5 DUE 9-25-2018	676,046.19
Fixed Income	PVTPL BXG LEGACY 2010 LLC TIMESHARE LN-BACKED NT SER 2010 CL A-1 09-02-25	652,985.90
Fixed Income	PVTPL BXG REC NT TR 2007 A TIMESHARE LN BKD NTS CL F 144A 9.68 10-02-22 BEO	15,155.80
Fixed Income	PVTPL CAESARS OPER ESCR LLC / CAESARS ESCR SR SECD NT 9 DUE 2-15-20 BEO	45,000.00
Fixed Income	PVTPL CAESARS OPER ESCR LLC / CAESARS ESCR SR SECD NT 9 DUE 2-15-20 BEO	135,000.00
Fixed Income	PVTPL CALFRAC HLDGS LP GTD SR NT 144A 7.5% DUE 12-01-2020/12-01-2015 BEO	40,000.00
Fixed Income	PVTPL CALFRAC HLDGS LP GTD SR NT 144A 7.5% DUE 12-01-2020/12-01-2015 BEO	180,000.00
Fixed Income	PVTPL CALPINE CORP SR SECD NT 144A 7.5% DUE 02-15-2021/10-22-2010 BEO	212,000.00
Fixed Income	PVTPL CALPINE CORP SR SECD NT 144A 7.5% DUE 02-15-2021/10-22-2010 BEO	683,000.00
Fixed Income	PVTPL CAPITAL GUARDIAN ABS CDO I SER 1A CL FLTG RT 04-03-2037 BEO	1,614,091.72
Fixed Income	PVTPL CAPITAL GUARDIAN ABS CDO I SER 1A CL FLTG RT 04-03-2037 BEO	1,721,798.97
Fixed Income	PVTPL CAPMARK VII CRE LTD / CAPMARK VII 2006-7A CL A-2 3C7 FLTG 8-15-2036	1,702,926.43
Fixed Income	PVTPL CASTLE 2003-1 TR ASSET BKD NT CL B-2 144A 8.29% DUE 05-15-2027 BEO	280,276.65
Fixed Income	PVTPL C-BASS MTG LN AST BACKED CTFS SER 2006 SC1 CL B3 STEP UP DUE 05-25-2036REG	147,000.00
Fixed Income	PVTPL CBC INS REV SECURITIZATION LLC SER2002-A AST BKD NT CL C 144A 8.88 2-15-23	530,000.00
Fixed Income	PVTPL CBC INS REV SECURITIZATION LLC SER2002-A AST BKD NT CL C 144A 8.88 2-15-23	297,000.00
Fixed Income	PVTPL CCO HLDGS LLC / CCO HLDGS CAP CORP5.25 DUE 03-15-2021	100,000.00
Fixed Income	PVTPL CCO HLDGS LLC / CCO HLDGS CAP CORP5.25 DUE 03-15-2021	182,000.00
Fixed Income	PVTPL CCO HLDGS LLC/CAP CORP 5.75 DUE 09-01-2023 BEO	80,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL CEDAR FAIR L P / MAGNUM MGMT CORP / CANA 5.25 DUE 03-15-2021	255,000.00
Fixed Income	PVTPL CEDAR FAIR L P / MAGNUM MGMT CORP / CANA 5.25 DUE 03-15-2021	340,000.00
Fixed Income	PVTPL CEMENTOS PACASMAYO S A A 4.5 DUE 02-08-2023 BEO	109,000.00
Fixed Income	PVTPL CEMEX S A B DE C V FORMERLY CEMEX S A 0 SR SECD NT 9.5 06-15-2018	200,000.00
Fixed Income	PVTPL CENCOSUD S A SR NT 4.875% DUE 01-20-2023 BEO	200,000.00
Fixed Income	PVTPL CENCOSUD SA 5.5 DUE 01-20-2021	150,000.00
Fixed Income	PVTPL CEQUEL COMMUNICATIONS HOLDINGS I LLC 6.375 DUE 09-15-2020	1,250,000.00
Fixed Income	PVTPL CEQUEL COMMUNICATIONS HOLDINGS I LLC 6.375 DUE 09-15-2020	600,000.00
Fixed Income	PVTPL CEQUEL COMMUNICATIONS HOLDINGS I LLC 6.375 DUE 09-15-2020	145,000.00
Fixed Income	PVTPL CEQUEL COMMUNICATIONS HOLDINGS I LLC 6.375 DUE 09-15-2020	612,000.00
Fixed Income	PVTPL CHESAPEAKE OIL OP/FIN 6.625 15/11/19	1,150,000.00
Fixed Income	PVTPL CHESAPEAKE OIL OP/FIN 6.625 15/11/19	200,000.00
Fixed Income	PVTPL CIENA CORP SR NT CONV 144A 3.75% DUE 10-15-2018 REG	700,000.00
Fixed Income	PVTPL CIENA CORP SR NT CONV 144A 3.75% DUE 10-15-2018 REG	3,045,000.00
Fixed Income	PVTPL CIFC FDG 2006-II LTD CL B2L 144A VAR RT DUE 03-01-2021 BEO	952,731.19
Fixed Income	PVTPL CIFC FDG 2006-II LTD CL B2L 144A VAR RT DUE 03-01-2021 BEO	257,363.48
Fixed Income	PVTPL CINEMARK USA INC SR NT 144A 4.875%DUE 06-01-2023/05-24-2013 BEO	100,000.00
Fixed Income	PVTPL CINEMARK USA INC SR NT 144A 4.875%DUE 06-01-2023/05-24-2013 BEO	340,000.00
Fixed Income	PVTPL CIT GROUP INC 2ND PRIORITY SECD NTSER C 6.625 04-01-2018	184,000.00
Fixed Income	PVTPL CIT GROUP INC 2ND PRIORITY SECD NTSER C 6.625 04-01-2018	816,000.00
Fixed Income	PVTPL CIT GROUP INC 5.5 DUE 02-15-2019 BEO	301,000.00
Fixed Income	PVTPL CIT GROUP INC 5.5 DUE 02-15-2019 BEO	471,000.00
Fixed Income	PVTPL CIT GROUP INC NEW 2ND PRIORITY SECD NT SER C 4.75 DUE 02-15-2015	2,500,000.00
Fixed Income	PVTPL CLAIRES STORES INC 6.125 DUE 03-15-2020	77,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL CLAIRE'S STORES INC 6.125 DUE 03-15-2020	310,000.00
Fixed Income	PVTPL CLEAR CHANNEL WORLDWIDE HLDGS INC SR NT SER A 144A 6.5 DUE 11-15-2022	81,000.00
Fixed Income	PVTPL CLEAR CHANNEL WORLDWIDE HLDGS INC SRNT SER B 144A 6.5 DUE 11-15-22 BEO	220,000.00
Fixed Income	PVTPL CLEAR CHANNEL WORLDWIDE HLDGS INC SRNT SER B 144A 6.5 DUE 11-15-22 BEO	929,000.00
Fixed Income	PVTPL CLEARWIRE COMM LLC / CLEARWIRE SR SECD NT 144A 12 DUE 12-01-2015	210,000.00
Fixed Income	PVTPL CLEARWIRE COMM LLC / CLEARWIRE SR SECD NT 144A 12 DUE 12-01-2015	935,000.00
Fixed Income	PVTPL CMO A10 SECURITIZATION 2012-1 LLC SR SUB NT CL C 7.8698 DUE 4-15-24 BEO	258,222.60
Fixed Income	PVTPL CMO CBA COML ASSETS SMALL BALANCE COML MTG CTF CL A 144A RT DUE 07-25-2039	931,811.70
Fixed Income	PVTPL CMO CR SUISSE 1ST BSTN MTG SECS CORP SER 04-C4 CL E VAR RT DUE 10-15-39	532,000.00
Fixed Income	PVTPL CMO CR SUISSE 1ST BSTN MTG SECS CORP SER 04-C4 CL E VAR RT DUE 10-15-39	201,000.00
Fixed Income	PVTPL CMO CREDIT SUISSE FIRST BOST MTG SECS COR 2001-CKN5 COML VAR RT 9-15-34	133,386.11
Fixed Income	PVTPL CMO CREDIT SUISSE FIRST BOST MTG SECS COR 2001-CKN5 COML VAR RT 9-15-34	54,359.22
Fixed Income	PVTPL CMO EMAC OWNER TR 1998-1 NT POOL CTF CL A-3 144A 6.63 DUE 01-15-2025 BEO	937,695.52
Fixed Income	PVTPL CMO EMAC OWNER TR 1998-1 NT POOL CTF CL A-3 144A 6.63 DUE 01-15-2025 BEO	16,819.05
Fixed Income	PVTPL CMO EXTENDED STAY AMER TR COML MTG SER 2013- ESHM CL M 7.625 12-05-2019	40,000.00
Fixed Income	PVTPL CMO EXTENDED STAY AMER TR COML MTG SER 2013- ESHM CL M 7.625 12-05-2019	160,000.00
Fixed Income	PVTPL CMO FDIC COML MTG TR 2011-C1 MTG CTF CL A 144A VAR RT DUE 04-25-31	767,553.92
Fixed Income	PVTPL CMO FFCA SECD LENDING CORP SECD SR 1999-2 8.27 5-18-26	850,000.00
Fixed Income	PVTPL CMO GS MTG SECS TR 2006-RR3 MTG BKD PASSTHRU CTF VAR RT 07-18-56	6,888,280.84
Fixed Income	PVTPL CMO GS MTG SECS TR 2006-RR3 MTG BKD PASSTHRU CTF VAR RT 07-18-56	720,884.18
Fixed Income	PVTPL CMO J P MORGAN CHASE COML MTG SEC 2011-C4 A-2 3.3412 DUE 07-15-16 BEO	500,000.00
Fixed Income	PVTPL CMO J P MORGAN CHASE COML MTG SECS 2011-C4 A-3 4.1063 DUE 07-15-2018 BEO	500,000.00
Fixed Income	PVTPL CMO JPMORGAN-CIBC BACKED SECS A-1 5.61 DUE 10-18-2052 BEO	5,700,227.27
Fixed Income	PVTPL CMO JPMORGAN-CIBC BACKED SECS A-1 5.61 DUE 10-18-2052 BEO	1,659,689.31

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL CMO ML-CFC COML MTG SER 2007-7 CL AMFL FLTG RT DUE 06-12-2050 BEO	1,450,000.00
Fixed Income	PVTPL CMO ML-CFC COML MTG SER 2007-7 CL AMFL FLTG RT DUE 06-12-2050 BEO	650,000.00
Fixed Income	PVTPL CMO ML-CFC COML MTG TR 2007-5 CL AJFL FLTG RT 08-12-2048 REG	2,883,208.00
Fixed Income	PVTPL CMO ML-CFC COML MTG TR 2007-5 CL AJFL FLTG RT 08-12-2048 REG	1,060,881.00
Fixed Income	PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A 5.8051 8-12-2045 BEO	735,000.00
Fixed Income	PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A 5.8051 8-12-2045 BEO	2,050,000.00
Fixed Income	PVTPL CMO RESIX FIN LTD 2003-A-B11 CR LKD NT 144A FLTG 03-10-2035 BEO	53,648.44
Fixed Income	PVTPL CMO SRERS-2011 FDG LTD NT CL A1B-1FLTG RATE 144A VAR RT DUE 5-9-2046	484,838.19
Fixed Income	PVTPL CMO SRERS-2011 FDG LTD NT CL A1B-1FLTG RATE 144A VAR RT DUE 5-9-2046	1,854,465.20
Fixed Income	PVTPL CMO STRUCTURED ASSET SECS CORP REV 2007- RM1 CL A1 VAR RT 05-25-47	4,500,000.58
Fixed Income	PVTPL CMO STRUCTURED ASSET SECS CORP REV 2007- RM1 CL A1 VAR RT 05-25-47	556,149.19
Fixed Income	PVTPL CMO STRUCTURED ASSET SECS CORP SER 2006-RM1 CL A1 FLTG RT 08-25-2046	1,152,326.78
Fixed Income	PVTPL CMO STRUCTURED ASSET SECS CORP SER 2006-RM1 CL A1 FLTG RT 08-25-2046	230,496.81
Fixed Income	PVTPL CMO STRUCTURED ASSET SECS CORP SER1999-RM1 CL B FLTG 7-25-29	4,237,627.76
Fixed Income	PVTPL CMO STRUCTURED ASSET SECS CORP SER1999-RM1 CL B FLTG 7-25-29	1,360,743.74
Fixed Income	PVTPL CNH CAP LLC NT 3.625 DUE 04-15-2018 BEO	156,000.00
Fixed Income	PVTPL CNH CAP LLC NT 3.625 DUE 04-15-2018 BEO	524,000.00
Fixed Income	PVTPL CNOOC FIN 2012 LTD GTD NT 144A 3.875% DUE 05-02-2022 BEO	4,600,000.00
Fixed Income	PVTPL COLUMBUSNOVA CLO LTD 2006-IIA NT CL E VAR RT DUE 04-04-2018 BEO	389,000.00
Fixed Income	PVTPL COMPANHIA DE SANEAMENTO BASICO DO ESTADO NT 144A 6.25 DUE 12-16-2020	200,000.00
Fixed Income	PVTPL CONNACHER OIL & GAS LTD SR SECD NT8.5% DUE 08-01-2019/05-31-2011 BEO	240,000.00
Fixed Income	PVTPL CONNACHER OIL & GAS LTD SR SECD NT8.5% DUE 08-01-2019/05-31-2011 BEO	1,075,000.00
Fixed Income	PVTPL CONVATEC HEALTHCARE E S A SR NT 144A 10.5% DUE 12-15-2018/12-22-2010 BEO	124,000.00
Fixed Income	PVTPL CONVATEC HEALTHCARE E S A SR NT 144A 10.5% DUE 12-15-2018/12-22-2010 BEO	544,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL CORP LINDLEY SA 6.75 DUE 11-23-2021 BEO SF 05-23-2020	30,000.00
Fixed Income	PVTPL CORP LINDLEY SA 6.75 DUE 11-23-2021 BEO SF 05-23-2020	135,000.00
Fixed Income	PVTPL CORPORACION GEO S A B DE C V SR GTD NT 8.875 DUE 03-27-2022	200,000.00
Fixed Income	PVTPL CORPORACION GEO S A B DE C V SR GTD NT 8.875 DUE 03-27-2022	1,000,000.00
Fixed Income	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 5.625% DUE 09-21-2035 BEO	211,000.00
Fixed Income	PVTPL CORRECTIONS CORPORATION OF AMERICA4.125 BDS DUE 04-01-2020 USD1000144A	74,000.00
Fixed Income	PVTPL CORRECTIONS CORPORATION OF AMERICA4.125 BDS DUE 04-01-2020 USD1000144A	62,000.00
Fixed Income	PVTPL CORRECTIONS CORPORATION OF AMERICA4.125 BDS DUE 04-01-2020 USD1000144A	234,000.00
Fixed Income	PVTPL COSAN LUXEMBOURG S A 144A 5 03-14-2023	200,000.00
Fixed Income	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP HOME EQTY PASSTHRU M-1 VAR 06-25-33 REG	18,356.13
Fixed Income	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP HOME EQTY PASSTHRU M-1 VAR 06-25-33 REG	80,308.06
Fixed Income	PVTPL CREST 2001-1 LTD THIRD PRTY TERM NT CL C 144A 3C7 9 DUE 02-25-2034 BEO	382,993.06
Fixed Income	PVTPL CREST G-STAR 2001-2 LTD CL C 3C7 10% DUE 02-25-2032 REG	2,032,390.82
Fixed Income	PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2040	1,000,000.00
Fixed Income	PVTPL CROWN CASTLE TOWERS LLC/ C-2020 SRREV NT CL C 4.883 08-15-20	55,000.00
Fixed Income	PVTPL CROWN CASTLE TOWERS LLC/ C-2020 SRREV NT CL C 4.883 08-15-20	245,000.00
Fixed Income	PVTPL CSN IS XII CORP BD 7% DUE 12-23-2049/09-23-2015 BEO	35,000.00
Fixed Income	PVTPL CSN IS XII CORP BD 7% DUE 12-23-2049/09-23-2015 BEO	140,000.00
Fixed Income	PVTPL CVS CAREMARK CORP PASSTHRU CTF 144A 7.507 DUE 01-10-2032/12-22-2009 BEO	558,294.61
Fixed Income	PVTPL DCP MIDSTREAM LLC 5.85 DUE 05-21-2043 BEO	80,000.00
Fixed Income	PVTPL DCP MIDSTREAM LLC 5.85 DUE 05-21-2043 BEO	290,000.00
Fixed Income	PVTPL DEN NORSKE STATS OLJESELSKAP A S -STATO DEB 144A 6.5 DUE 12-01-2028	205,000.00
Fixed Income	PVTPL DESARROLLADORA HOMEX SA SR GTD NT 9.75 DUE 03-25-2020 BEO	365,000.00
Fixed Income	PVTPL DESARROLLADORA HOMEX SA SR GTD NT 9.75 DUE 03-25-2020 BEO	1,400,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL DH SVCS LUXEMBOURG S A R L SR NT 144A 7.75% DUE 12-15-2020/12-27-2012 BEO	80,000.00
Fixed Income	PVTPL DH SVCS LUXEMBOURG S A R L SR NT 144A 7.75% DUE 12-15-2020/12-27-2012 BEO	355,000.00
Fixed Income	PVTPL DIGICEL GROUP LTD SR NT 8.25 DUE 09-30-2020	200,000.00
Fixed Income	PVTPL DIGICEL GROUP LTD SR NT 8.25 DUE 09-30-2020	200,000.00
Fixed Income	PVTPL DIGICEL LTD SR NT 144A 7% DUE 02-15-2020/02-10-2012 BEO	200,000.00
Fixed Income	PVTPL DIGITALGLOBE INC SR NT 5.25 DUE 2-01-2021	1,000,000.00
Fixed Income	PVTPL DIGITALGLOBE INC SR NT 5.25 DUE 2-01-2021	300,000.00
Fixed Income	PVTPL DIGITALGLOBE INC SR NT 5.25 DUE 2-01-2021	155,000.00
Fixed Income	PVTPL DIGITALGLOBE INC SR NT 5.25 DUE 2-01-2021	210,000.00
Fixed Income	PVTPL DNB BK ASA MEDIUM TERM BK NTS BOOK ENTRY 3.2 DUE 04-03-2017 BEO	5,300,000.00
Fixed Income	PVTPL DNB BK ASA MEDIUM TERM BK NTS BOOK ENTRY 3.2 DUE 04-03-2017 BEO	1,300,000.00
Fixed Income	PVTPL DOMINOS PIZZA MASTER ISS LL 2012-1SR SECD NT CL A-2 3C7 5.216 DUE 1-25-42	152,093.75
Fixed Income	PVTPL DOMINOS PIZZA MASTER ISS LL 2012-1SR SECD NT CL A-2 3C7 5.216 DUE 1-25-42	588,750.00
Fixed Income	PVTPL DORIC NIMROD AIR 2012-1A 5.125 DUE 11-30-2024 BEO	581,806.45
Fixed Income	PVTPL DORIC NIMROD AIR 2012-1A 5.125 DUE 11-30-2024 BEO	193,935.48
Fixed Income	PVTPL DRYDEN XXVIII SR LN FD/DRYDEN XXVII SECD NT CL B-2L FLTG 144A 08-15-25	390,388.00
Fixed Income	PVTPL EADS FIN BV GTD NT 144A 2.7% DUE 04-17-2023 BEO	225,000.00
Fixed Income	PVTPL EADS FIN BV GTD NT 144A 2.7% DUE 04-17-2023 BEO	745,000.00
Fixed Income	PVTPL ED FDG 2006-1 LLC AST BKDNT CL A-2FLTG RATE VAR RT DUE 10-25-2029 REG	98,257.97
Fixed Income	PVTPL ED FDG 2006-1 LLC AST BKDNT CL A-2FLTG RATE VAR RT DUE 10-25-2029 REG	145,749.30
Fixed Income	PVTPL EDGEN MURRAY CORP SR SECD NT 8.75 DUE 11-01-2020	165,000.00
Fixed Income	PVTPL EDGEN MURRAY CORP SR SECD NT 8.75 DUE 11-01-2020	715,000.00
Fixed Income	PVTPL EDP FIN B V AMSTERDAM NT 144A 4.9%DUE 10-01-2019 BEO	500,000.00
Fixed Income	PVTPL EMPRESA DE ENERGIA DE BOGOTA S A ESP 6.125 DUE 11-10-2021	200,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL EMPRESA DE TELECOMUNICACIONES DE BOGOTA S A SR NT 7 01-17-2023	120,000,000.00
Fixed Income	PVTPL EMPRESA DE TELECOMUNICACIONES DE BOGOTA S A SR NT 7 01-17-2023	520,000,000.00
Fixed Income	PVTPL EPE HLDGS LLC / EP ENERGY BONDCO INC SR NT 144A 8.125 DUE 12-15-17 BEO	67,787.00
Fixed Income	PVTPL EPE HLDGS LLC / EP ENERGY BONDCO INC SR NT 144A 8.125 DUE 12-15-17 BEO	287,838.00
Fixed Income	PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO	110,000.00
Fixed Income	PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO	310,000.00
Fixed Income	PVTPL ESSAR STL ALGOMA INC SR SECD NT 144A 9.375 DUE 03-15-2015/03-15-2013 BEO	110,000.00
Fixed Income	PVTPL ESSAR STL ALGOMA INC SR SECD NT 144A 9.375 DUE 03-15-2015/03-15-2013 BEO	465,000.00
Fixed Income	PVTPL ESSAR STL ALGOMA INC SR SECD NT 144A 9.375 DUE 03-15-2015/03-15-2013 BEO	13,000.00
Fixed Income	PVTPL ESSAR STL ALGOMA INC SR SECD NT 144A 9.375 DUE 03-15-2015/03-15-2013 BEO	69,000.00
Fixed Income	PVTPL FAIRFIELD STR SOLAR 2004-1 LTD / SR NT CL A-1 144A VAR DUE 11-28-2039	3,155,263.17
Fixed Income	PVTPL FAIRFIELD STR SOLAR 2004-1 LTD / SR NT CL A-1 144A VAR DUE 11-28-2039	1,240,579.24
Fixed Income	PVTPL FAIRWAY OUTDOOR FDG LLC SER 2012-1CL B 8.835 DUE 10-15-2042 BEO	3,452,717.00
Fixed Income	PVTPL FAIRWAY OUTDOOR FDG LLC SER 2012-1CL B 8.835 DUE 10-15-2042 BEO	965,603.00
Fixed Income	PVTPL FIGUEROA CLO 2013-1 LTD SR SECD DEF NT CL D 144A VAR RT DUE 3-21-24 BEO	1,350,000.00
Fixed Income	PVTPL FINL SEC ASSURN HLDGS LTD JR SUB NT 144A 6.4 12-15-2066	40,000.00
Fixed Income	PVTPL FINL SEC ASSURN HLDGS LTD JR SUB NT 144A 6.4 12-15-2066	140,000.00
Fixed Income	PVTPL FIRST DATA CORP SR NT 144A 11.25% DUE 01-15-2021/02-13-2013 BEO	30,000.00
Fixed Income	PVTPL FIRST DATA CORP SR NT 144A 11.25% DUE 01-15-2021/02-13-2013 BEO	108,000.00
Fixed Income	PVTPL FIRST DATA CORP SR SECD LIEN NT 144A 8.25% DUE 01-15-2021/12-17-2010 BEO	380,000.00
Fixed Income	PVTPL FIRST DATA CORP SR SECD LIEN NT 144A 8.25% DUE 01-15-2021/12-17-2010 BEO	1,680,000.00
Fixed Income	PVTPL FIRST DATA CORP SR SECD LIEN NT 144A 8.25% DUE 01-15-2021/12-17-2010 BEO	223,000.00
Fixed Income	PVTPL FIRST DATA CORP SR SECD LIEN NT 144A 8.25% DUE 01-15-2021/12-17-2010 BEO	596,000.00
Fixed Income	PVTPL FIRST DATA CORP SR SECD NT 7.375 DUE 06-15-2019	125,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL FIRST DATA CORP SR SECD NT 7.375 DUE 06-15-2019	249,000.00
Fixed Income	PVTPL FIRST QUALITY FIN CO INC SR NT 144A 4.625 DUE 05-15-2021/05-14-2013 BEO	109,000.00
Fixed Income	PVTPL FIRST QUALITY FIN CO INC SR NT 144A 4.625 DUE 05-15-2021/05-14-2013 BEO	385,000.00
Fixed Income	PVTPL FLORIDA GAS TRANSMISSION CO SR NT 144A 7.9% DUE 05-15-2019 BEO	1,000,000.00
Fixed Income	PVTPL FMG RES AUGUST 2006 PTY LTD SR N T 144A 7 DUE 11-01-2015/11-01-2012 BEO	45,000.00
Fixed Income	PVTPL FMG RES AUGUST 2006 PTY LTD SR N T 144A 7 DUE 11-01-2015/11-01-2012 BEO	155,000.00
Fixed Income	PVTPL FMG RES AUGUST 2006 PTY LTD SR NT 6.875 DUE 04-01-2022 BEO	65,000.00
Fixed Income	PVTPL FMG RES AUGUST 2006 PTY LTD SR NT 6.875 DUE 04-01-2022 BEO	135,000.00
Fixed Income	PVTPL FMG RES AUGUST 2006 PTY LTD SR NT 6.875 DUE 04-01-2022 BEO	455,000.00
Fixed Income	PVTPL FMG RES AUGUST 2006 PTY LTD SR NT 8.25 DUE 11-01-2019	148,000.00
Fixed Income	PVTPL FMG RES AUGUST 2006 PTY LTD SR NT 8.25 DUE 11-01-2019	496,000.00
Fixed Income	PVTPL FOLIO FUNDING FOUR LLC VARIABLE FUNDING NOTE VAR DUE 01-01-2059 BEO	5,800,000.00
Fixed Income	PVTPL FOLIO FUNDING FOUR LLC VARIABLE FUNDING NOTE VAR DUE 01-01-2059 BEO	2,000,000.00
Fixed Income	PVTPL FOREST OIL CORP SR NT 144A 7.5% DUE 09-15-2020/09-17-2012 BEO	10,000.00
Fixed Income	PVTPL FOREST OIL CORP SR NT 144A 7.5% DUE 09-15-2020/09-17-2012 BEO	40,000.00
Fixed Income	PVTPL FRANKLIN CLO LTD SER 5A CL D FLTG RATE DUE 06-15-2018 BEO	500,000.00
Fixed Income	PVTPL FRESENIUS MED CARE US FIN II INC 5.875 DUE 01-31-2022 BEO	192,000.00
Fixed Income	PVTPL FRESENIUS MED CARE US FIN II INC SR NT 5.625 DUE 07-31-2019 BEO	48,000.00
Fixed Income	PVTPL FULTON STR CDO LTD SER 1A CL A-1-BFLTG RATE DUE 04-20-2032 BEO	1,759,332.19
Fixed Income	PVTPL FULTON STR CDO LTD SER 1A CL A-1-BFLTG RATE DUE 04-20-2032 BEO	673,800.35
Fixed Income	PVTPL GARDA WORLD SEC CORP SR NT USD 144A 9.75% DUE 03-15-2017/03-15-2013 BEO	40,000.00
Fixed Income	PVTPL GARDA WORLD SEC CORP SR NT USD 144A 9.75% DUE 03-15-2017/03-15-2013 BEO	170,000.00
Fixed Income	PVTPL GAZPROM NEFT GAZPOM LN PARTN NT 144A 4.375% DUE 09-19-2022 BEO	200,000.00
Fixed Income	PVTPL GEN MOTORS FINL CO 3.25 DUE 05-15-2018 BEO	25,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL GEN MOTORS FINL CO 3.25 DUE 05-15-2018 BEO	88,000.00
Fixed Income	PVTPL GENERAL SHOPPING FIN LTD GTD PERP BD 10% DUE 11-29-2049 BEO	206,000.00
Fixed Income	PVTPL GEO GROUP INC(THE) SR NT 5.125 DUE 04-01-2023	250,000.00
Fixed Income	PVTPL GEOPARK LATIN AMER LTD AGENCIA EN CHILE 7.5 DUE 02-11-2020	200,000.00
Fixed Income	PVTPL GIBRALTAR STEEL CORP OF 6.25 DUE 02-01-2021	97,000.00
Fixed Income	PVTPL GIBRALTAR STEEL CORP OF 6.25 DUE 02-01-2021	135,000.00
Fixed Income	PVTPL GIBSON ENERGY INC 6.75 DUE 07-15-2021	900,000.00
Fixed Income	PVTPL GIBSON ENERGY INC 6.75 DUE 07-15-2021	100,000.00
Fixed Income	PVTPL GLEN MEADOW PASS-THRU TR GLEN MEADOW PASS THRU 6.505 DUE 021267 BEO	100,000.00
Fixed Income	PVTPL GLEN MEADOW PASS-THRU TR GLEN MEADOW PASS THRU 6.505 DUE 021267 BEO	290,000.00
Fixed Income	PVTPL GNET ESCROW CORP SR SECD NT 12.125 DUE 07-01-2018 BEO	67,000.00
Fixed Income	PVTPL GNET ESCROW CORP SR SECD NT 12.125 DUE 07-01-2018 BEO	226,000.00
Fixed Income	PVTPL GOODMAN NETWORKS INC SR SECD NT 144A 12.125 DUE 07-01-2018	114,000.00
Fixed Income	PVTPL GOODMAN NETWORKS INC SR SECD NT 144A 12.125 DUE 07-01-2018	484,000.00
Fixed Income	PVTPL GRAMERCY REAL ESTATE CDO 2007-1 LTD / GR NT CL A-1 FLT RT DUE 08-15-2056	1,676,858.79
Fixed Income	PVTPL GRAMERCY REAL ESTATE CDO 2007-1 LTD / GR NT CL A-1 FLT RT DUE 08-15-2056	375,136.19
Fixed Income	PVTPL GRAND PAC BUSINESS LN TR 2005-1 NTCL A FLTG RATE 144A VAR RT	144,893.17
Fixed Income	PVTPL GRAND PAC BUSINESS LN TR 2005-1 NTCL A FLTG RATE 144A VAR RT	15,445.90
Fixed Income	PVTPL GRAND PAC BUSINESS LN TR 2005-1A DEF INT NT CL B FLTG RT 10-20-2033	108,872.65
Fixed Income	PVTPL GRAND PAC BUSINESS LN TR 2005-1A DEF INT NT CL B FLTG RT 10-20-2033	53,454.51
Fixed Income	PVTPL GREEN FIELD ENERGY SVCS INC SR SECD NT 13 DUE 11-15-2016	3,000.00
Fixed Income	PVTPL GREEN FIELD ENERGY SVCS INC SR SECD NT 13 DUE 11-15-2016	14,000.00
Fixed Income	PVTPL GREYWOLF CLO II LTD SER 2013-2A NTCL D 3C7 FLTG VAR RT DUE 04-15-2025	737,815.00
Fixed Income	PVTPL GREYWOLF CLO II LTD SER 2013-2A NTCL D 3C7 FLTG VAR RT DUE 04-15-2025	262,185.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL GRUPO AVAL LTD 5.25 DUE 02-01-2017BEO	200,000.00
Fixed Income	PVTPL GRUPO AVAL LTD SR NT 4.75% DUE 09-26-2022 BEO	200,000.00
Fixed Income	PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 4.875% DUE 06-30-2020 BEO	200,000.00
Fixed Income	PVTPL GRUPOSURA FIN NT 144A 5.7% DUE 05-18-2021 BEO	201,000.00
Fixed Income	PVTPL GRUPOSURA FIN NT 144A 5.7% DUE 05-18-2021 BEO	200,000.00
Fixed Income	PVTPL GTD NT SER G 144A 6.75% DUE 09-30-2019 BEO	267,000.00
Fixed Income	PVTPL HALCYON LN INVS CLO I LTD SER 2006-1A CL D FLTG RATE DUE 11-20-2020	2,000,000.00
Fixed Income	PVTPL HARBINGER GROUP INC SR SECD NT 144A 7.875 DUE 07-15-2019/12-24-2012 BEO	160,000.00
Fixed Income	PVTPL HARBINGER GROUP INC SR SECD NT 144A 7.875 DUE 07-15-2019/12-24-2012 BEO	580,000.00
Fixed Income	PVTPL HARDEES FDG LLC LLC SR SECD NT CL A-2 SER 2013-1 3C7 4.474 03-20-43	194,268.75
Fixed Income	PVTPL HARDEES FDG LLC LLC SR SECD NT CL A-2 SER 2013-1 3C7 4.474 03-20-43	687,412.50
Fixed Income	PVTPL HAWK ACQUISITION SUB INC 4.25 BDS 10/15/20 USD2000144A	273,000.00
Fixed Income	PVTPL HAWK ACQUISITION SUB INC 4.25 BDS 10/15/20 USD2000144A	1,076,000.00
Fixed Income	PVTPL HBOS PLC MED TRM SUB NTS BK ENTRY TRANCHE # SB 00008 6.75 5-21-2018 BEO	300,000.00
Fixed Income	PVTPL HBOS PLC MEDIUM TERM SUB NTS BOOK ENTRY TRANCHE # SB 00006 6 11-1-33 BEO	190,000.00
Fixed Income	PVTPL HD SUPPLY INC SR NT 144A 7.5% DUE 07-15-2020/02-01-2013 BEO	250,000.00
Fixed Income	PVTPL HD SUPPLY INC SR NT 144A 7.5% DUE 07-15-2020/02-01-2013 BEO	1,005,000.00
Fixed Income	PVTPL HD SUPPLY INC SR NT 144A 7.5% DUE 07-15-2020/02-01-2013 BEO	142,000.00
Fixed Income	PVTPL HD SUPPLY INC SR NT 144A 7.5% DUE 07-15-2020/02-01-2013 BEO	595,000.00
Fixed Income	PVTPL HEDGED MUT FD FEE TR 2006-2 AST BKD NT FLTG RATE 144A VAR RT DUE	928.12
Fixed Income	PVTPL HEDGED MUT FD FEE TR 2006-2 AST BKD NT FLTG RATE 144A VAR RT DUE	3,303.48
Fixed Income	PVTPL HEDGED MUT FD FEE TR 2006-4 2006-4AST BACKED 144A VAR 11-4-2014	12,740.69
Fixed Income	PVTPL HERCULES OFFSHORE INC SR NT 8.75 DUE 07-15-2021	120,000.00
Fixed Income	PVTPL HERCULES OFFSHORE INC SR NT 8.75 DUE 07-15-2021	395,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL HUB INTL LTD SR NT 8.125 DUE 10-15-2018 BEO	195,000.00
Fixed Income	PVTPL IMS HLTH INC SR NT 144A 6 DUE 11-01-2020	67,000.00
Fixed Income	PVTPL IMS HLTH INC SR NT 144A 6 DUE 11-01-2020	281,000.00
Fixed Income	PVTPL INDO ENERGY FIN II B V SR NT 144A 6.375% DUE 01-24-2023/01-24-2018 BEO	200,000.00
Fixed Income	PVTPL ING U S INC JR SUB NT FXD TO FLTG RATE 144A 5.65 DUE 5-15-53/5-15-23BEO	40,000.00
Fixed Income	PVTPL ING U S INC JR SUB NT FXD TO FLTG RATE 144A 5.65 DUE 5-15-53/5-15-23BEO	135,000.00
Fixed Income	PVTPL ING US INC 2.9 DUE 02-15-2018 BEO	505,000.00
Fixed Income	PVTPL ING US INC 2.9 DUE 02-15-2018 BEO	1,710,000.00
Fixed Income	PVTPL INGRESS I LTD SUB TERM NT CL C 144A 8.01% DUE 03-30-2040 BEO	1,325,005.11
Fixed Income	PVTPL INKIA ENERGY LTD SR NT 144A 8.375%DUE 04-04-2021/04-04-2011 BEO	206,000.00
Fixed Income	PVTPL INKIA ENERGY LTD SR NT 144A 8.375%DUE 04-04-2021/04-04-2011 BEO	200,000.00
Fixed Income	PVTPL INKIA ENERGY LTD SR NT 144A 8.375%DUE 04-04-2021/04-04-2011 BEO	400,000.00
Fixed Income	PVTPL INMET MNG CORP SR NT 144A 7.5% DUE06-01-2021/12-18-2012 BEO	135,000.00
Fixed Income	PVTPL INMET MNG CORP SR NT 144A 7.5% DUE06-01-2021/12-18-2012 BEO	580,000.00
Fixed Income	PVTPL INMET MNG CORP SR NT 144A 7.5% DUE06-01-2021/12-18-2012 BEO	99,000.00
Fixed Income	PVTPL INMET MNG CORP SR NT 144A 7.5% DUE06-01-2021/12-18-2012 BEO	111,000.00
Fixed Income	PVTPL INMET MNG CORP SR NT 144A 7.5% DUE06-01-2021/12-18-2012 BEO	45,000.00
Fixed Income	PVTPL INMET MNG CORP SR NT 144A 7.5% DUE06-01-2021/12-18-2012 BEO	175,000.00
Fixed Income	PVTPL INMET MNG CORP SR NT 8.75 DUE06-01-2020/05-18-2012 BEO	216,000.00
Fixed Income	PVTPL INMET MNG CORP SR NT 8.75 DUE06-01-2020/05-18-2012 BEO	940,000.00
Fixed Income	PVTPL INMET MNG CORP SR NT 8.75 DUE06-01-2020/05-18-2012 BEO	80,000.00
Fixed Income	PVTPL INMET MNG CORP SR NT 8.75 DUE06-01-2020/05-18-2012 BEO	330,000.00
Fixed Income	PVTPL INTELSAT JACKSON HLDGS S A 6.625 DUE 12-15-2022	130,000.00
Fixed Income	PVTPL INTELSAT JACKSON HLDGS S A 6.625 DUE 12-15-2022	435,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL INTELSAT JACKSON HLDGS S A SR NT 144A 5.5% DUE 08-01-2023/06-05-2013 BEO	1,000,000.00
Fixed Income	PVTPL INTELSAT JACKSON HLDGS S A SR NT 144A 5.5% DUE 08-01-2023/06-05-2013 BEO	200,000.00
Fixed Income	PVTPL INTELSAT JACKSON HLDGS S A SR NT 144A 5.5% DUE 08-01-2023/06-05-2013 BEO	158,000.00
Fixed Income	PVTPL INTELSAT JACKSON HLDGS S A SR NT 144A 5.5% DUE 08-01-2023/06-05-2013 BEO	348,000.00
Fixed Income	PVTPL JAGUAR HLDG CO/MERGER 9.5 12-1-19	93,000.00
Fixed Income	PVTPL JAGUAR LD ROVER AUTOMOTIVE PLC 5.625 DUE 02-01-2023	199,000.00
Fixed Income	PVTPL JAGUAR LD ROVER AUTOMOTIVE PLC 5.625 DUE 02-01-2023	420,000.00
Fixed Income	PVTPL JET EQUIP TR SR 1994-A SR NT 10 DUE 6-15-12/4-4-07 REG IN DEFAULT	125,553.05
Fixed Income	PVTPL JET EQUIP TR SR 1994-A SR NT 10 DUE 6-15-12/4-4-07 REG IN DEFAULT	137,625.50
Fixed Income	PVTPL JMC STL GROUP INC SR NT 144A 8.25%DUE 03-15-2018/03-11-2011 BEO	94,000.00
Fixed Income	PVTPL JMC STL GROUP INC SR NT 144A 8.25%DUE 03-15-2018/03-11-2011 BEO	400,000.00
Fixed Income	PVTPL KODIAK OIL & GAS CORP SR NT 5.5 01-15-2021	175,000.00
Fixed Income	PVTPL KODIAK OIL & GAS CORP SR NT 5.5 01-15-2021	471,000.00
Fixed Income	PVTPL KVK CLO SER 2013-1A CL E FLTG RT 04-14-2025	362,296.00
Fixed Income	PVTPL LBC TANK TERMS HLDG NETH BV SR NT 144A 6.875 DUE 05-15-2023/05-14-2013 BEO	121,000.00
Fixed Income	PVTPL LBC TANK TERMS HLDG NETH BV SR NT 144A 6.875 DUE 05-15-2023/05-14-2013 BEO	388,000.00
Fixed Income	PVTPL LEAR CORP SR NT 144A 4.75% DUE 01-15-2023/01-17-2013 BEO	115,000.00
Fixed Income	PVTPL LENNAR CORP SR NT 4.75 DUE 11-15-2022	60,000.00
Fixed Income	PVTPL LENNAR CORP SR NT 4.75 DUE 11-15-2022	200,000.00
Fixed Income	PVTPL LINN ENERGY LLC / LINN ENERGY FIN CORP 6.25 DUE 11-01-2019/03-02-2012 BEO	49,000.00
Fixed Income	PVTPL LINN ENERGY LLC / LINN ENERGY FIN CORP 6.25 DUE 11-01-2019/03-02-2012 BEO	141,000.00
Fixed Income	PVTPL LKQ CORP SR NT 4.75 DUE 05-15-2023 BEO	145,000.00
Fixed Income	PVTPL LNR CDO 2002-1 LTD COLL DEBT OBLIGNT CL D-FX 3C7 VAR RT 07-24-2037	1,954,388.00
Fixed Income	PVTPL LNR CDO 2002-1 LTD COLL DEBT OBLIGNT CL D-FX 3C7 VAR RT 07-24-2037	752,067.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL MARATHON REAL ESTATE CDO 2006-1 LTD / MA VAR RT DUE 05-25-2046 BEO	350,000.00
Fixed Income	PVTPL MARATHON REAL ESTATE CDO 2006-1A LTD CL G FLT RT DUE 05-25-2046	420,000.00
Fixed Income	PVTPL MDC PARTNERS INC 6.75 DUE 04-01-2020	250,000.00
Fixed Income	PVTPL MDC PARTNERS INC 6.75 DUE 04-01-2020	148,000.00
Fixed Income	PVTPL MDC PARTNERS INC 6.75 DUE 04-01-2020	535,000.00
Fixed Income	PVTPL MECCANICA HLDGS USA INC GTD NT 144A 7.375 DUE 07-15-2039/07-15-2009 BEO	700,000.00
Fixed Income	PVTPL MECCANICA HLDGS USA INC GTD NT 144A 7.375 DUE 07-15-2039/07-15-2009 BEO	2,800,000.00
Fixed Income	PVTPL MEG ENERGY CORP SR NT 6.375 DUE 01-30-2023	20,000.00
Fixed Income	PVTPL MEG ENERGY CORP SR NT 6.375 DUE 01-30-2023	80,000.00
Fixed Income	PVTPL MEGA ADVANCE INVTS LTD GTD SR NT 144A 5% DUE 05-12-2021 BEO	200,000.00
Fixed Income	PVTPL MESA WEST CAP CDO 2007-1 / MESA FLTG RATE 02-25-2047	911,000.00
Fixed Income	PVTPL MESA WEST CAP CDO 2007-1 / MESA FLTG RATE 02-25-2047	555,000.00
Fixed Income	PVTPL METALLOINVEST FIN LTD GTD NT 144A 6.5% DUE 07-21-2016 BEO	271,000.00
Fixed Income	PVTPL METINVEST B V GTD NT 144A 8.75% DUE 02-14-2018 BEO	275,000.00
Fixed Income	PVTPL METINVEST B V GTD NT 144A 8.75% DUE 02-14-2018 BEO	230,000.00
Fixed Income	PVTPL METROPCS WIRELESS INC SR NT 144A 6.25% DUE 04-01-2021/03-19-2013 BEO	48,000.00
Fixed Income	PVTPL METROPCS WIRELESS INC SR NT 144A 6.25% DUE 04-01-2021/03-19-2013 BEO	169,000.00
Fixed Income	PVTPL METROPCS WIRELESS INC SR NT 144A 6.625 DUE 04-01-2023/03-19-2013 BEO	94,000.00
Fixed Income	PVTPL METROPCS WIRELESS INC SR NT 144A 6.625 DUE 04-01-2023/03-19-2013 BEO	341,000.00
Fixed Income	PVTPL METROPCS WIRELESS INC SR NT 144A 6.625 DUE 04-01-2023/03-19-2013 BEO	30,000.00
Fixed Income	PVTPL METROPCS WIRELESS INC SR NT 144A 6.625 DUE 04-01-2023/03-19-2013 BEO	110,000.00
Fixed Income	PVTPL MICRON TECHNOLOGY INC 3.125 DUE 05-01-2032	140,000.00
Fixed Income	PVTPL MICRON TECHNOLOGY INC 3.125 DUE 05-01-2032	570,000.00
Fixed Income	PVTPL MICRON TECHNOLOGY INC SR NT CONV 2032C 2.375 05-01-2032	285,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL MICRON TECHNOLOGY INC SR NT CONV 2032C 2.375 05-01-2032	1,245,000.00
Fixed Income	PVTPL MID OCEAN CBO 2000-1 LTD / MID OCEAN CBO NT CL A-2L 3C7 VAR RT 01-15-36	1,762,243.00
Fixed Income	PVTPL MID OCEAN CBO 2000-1 LTD NT CL A-27.725 DUE 01-15-2036 REG	637,000.00
Fixed Income	PVTPL MIE HLDGS CORP SR NT 144A 9.75% DUE 05-12-2016/05-12-2011 BEO	247,000.00
Fixed Income	PVTPL MILACRON LLC / MCRON FIN CORP SR NT 144A 7.75 DUE 02-15-2021	500,000.00
Fixed Income	PVTPL MOUNTAIN CAP CLO IV LTD NT SER 2005-4A CL B2L 144A FLTG RT 03-15-2018	1,030,118.28
Fixed Income	PVTPL MOUNTAIN CAP CLO IV LTD NT SER 2005-4A CL B2L 144A FLTG RT 03-15-2018	317,083.34
Fixed Income	PVTPL MRIYA AGRO HLDG PUB LTD NT 144A 9.45% DUE 04-19-2018 BEO	200,000.00
Fixed Income	PVTPL MT SPOKANE 2007-A LLC CL CERT 144ADUE 12-15-2034	316,968.05
Fixed Income	PVTPL MT SPOKANE 2007-A LLC NT CL E 144AVAR RT DUE 12-15-2034 BEO	1,102,864.23
Fixed Income	PVTPL MT SPOKANE 2007-A LLC NT CL E 144AVAR RT DUE 12-15-2034 BEO	279,925.32
Fixed Income	PVTPL MTS INTL FDG LTD LOAN PARTN NT 144A 5% DUE 05-30-2023 BEO	200,000.00
Fixed Income	PVTPL MYLAN INC FORMERLY MYLAN LABS INC TO 10 SR NT 144A 7.875 DUE 7-15-2020	280,000.00
Fixed Income	PVTPL MYLAN INC FORMERLY MYLAN LABS INC TO 10 SR NT 144A 7.875 DUE 7-15-2020	955,000.00
Fixed Income	PVTPL NAVIGATOR CDO LTD SER 2004-1A TERMNT CL C-1 3C7 FLTG RT 01-14-2017 BEO	2,372,867.40
Fixed Income	PVTPL NEEDLE MERGER SUB CORP SR NT 144A 8.125% DUE 03-15-2019/03-18-2011 BEO	77,000.00
Fixed Income	PVTPL NEEDLE MERGER SUB CORP SR NT 144A 8.125% DUE 03-15-2019/03-18-2011 BEO	326,000.00
Fixed Income	PVTPL NEFF RENT LLC / NEFF FIN CORP SR 05-15-2016/05-13-2011 BEO	152,000.00
Fixed Income	PVTPL NEFF RENT LLC / NEFF FIN CORP SR 05-15-2016/05-13-2011 BEO	673,000.00
Fixed Income	PVTPL NIELSEN FIN LLC / NIELSEN FIN CO SR NT 4.5 DUE 10-01-2020	203,000.00
Fixed Income	PVTPL NIELSEN FIN LLC / NIELSEN FIN CO SR NT 4.5 DUE 10-01-2020	858,000.00
Fixed Income	PVTPL NII INTL TELECOM S C A GTD SR NT 144A 11.375 DUE 8-15-19/2-19-13 BEO	473,000.00
Fixed Income	PVTPL NII INTL TELECOM S C A GTD SR NT 144A 11.375 DUE 8-15-19/2-19-13 BEO	1,662,000.00
Fixed Income	PVTPL NII INTL TELECOM S C A GTD SR NT 144A 7.875 DUE 08-15-2019/05-23-2013 BEO	106,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL NII INTL TELECOM S C A GTD SR NT 144A 7.875 DUE 08-15-2019/05-23-2013 BEO	360,000.00
Fixed Income	PVTPL NORTEK INC SR NT 8.5 DUE 04-15-2021	118,000.00
Fixed Income	PVTPL NORTEK INC SR NT 8.5 DUE 04-15-2021	392,000.00
Fixed Income	PVTPL NRG ENERGY INC SR NT 144A 6.625% DUE 03-15-2023/09-24-2012 BEO	95,000.00
Fixed Income	PVTPL NRG ENERGY INC SR NT 144A 6.625% DUE 03-15-2023/09-24-2012 BEO	340,000.00
Fixed Income	PVTPL N-STAR REL CDO IV LTD SER 2005-4A CL A FLTG DUE 07-27-40	2,484,678.69
Fixed Income	PVTPL NUANCE COMMUNICATIONS INC 5.375 DUE 08-15-2020/08-14-2012 BEO	500,000.00
Fixed Income	PVTPL NUANCE COMMUNICATIONS INC 5.375 DUE 08-15-2020/08-14-2012 BEO	129,000.00
Fixed Income	PVTPL NUANCE COMMUNICATIONS INC 5.375 DUE 08-15-2020/08-14-2012 BEO	547,000.00
Fixed Income	PVTPL NXP B V / NXP FDG LLC 3.75 DUE 06-01-2018 BEO	200,000.00
Fixed Income	PVTPL ODEBRECHT DRILLING NORBE VIII/IX LTD SR SECD NT 144A 6.35 DUE 06-30-2021	190,000.00
Fixed Income	PVTPL ODEBRECHT FIN LTD 144A 7.5% DUE 12-31-2049/09-15-2015 BEO	30,000.00
Fixed Income	PVTPL ODEBRECHT FIN LTD 144A 7.5% DUE 12-31-2049/09-15-2015 BEO	120,000.00
Fixed Income	PVTPL ODEBRECHT FIN LTD GTD NT 144A 5.125% DUE 06-26-2022 BEO	200,000.00
Fixed Income	PVTPL ODEBRECHT FIN LTD GTD NT 7.125% DUE 06-26-2042/06-26-2012 BEO	20,000.00
Fixed Income	PVTPL ODEBRECHT FIN LTD GTD NT 7.125% DUE 06-26-2042/06-26-2012 BEO	95,000.00
Fixed Income	PVTPL OGX AUSTRIA GMBH GTD SR NT 144A 8.375% DUE 04-01-2022/03-30-2012 BEO	600,000.00
Fixed Income	PVTPL OGX AUSTRIA GMBH GTD SR NT 144A 8.375% DUE 04-01-2022/03-30-2012 BEO	1,800,000.00
Fixed Income	PVTPL OGX PETROLEO E GAS PARTICIPACOES SA GTD SR NT 144A 8.5 DUE 06-01-2018	400,000.00
Fixed Income	PVTPL OGX PETROLEO E GAS PARTICIPACOES SA GTD SR NT 144A 8.5 DUE 06-01-2018	2,200,000.00
Fixed Income	PVTPL OIL STS INTL INC SR NT 5.125% DUE 01-15-2023 BEO	93,000.00
Fixed Income	PVTPL OIL STS INTL INC SR NT 5.125% DUE 01-15-2023 BEO	321,000.00
Fixed Income	PVTPL OLYMPIC CLO I LTD VAR RT DUE 05-15-2016 BEO	676,760.11
Fixed Income	PVTPL OMAHA 2008 A LLC SER 2008-1A CL CTFS FLTG 05-15-2040	1,228,636.06

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL OMAHA 2008 A LLC SER 2008-1A CL CTFS FLTG 05-15-2040	312,052.15
Fixed Income	PVTPL OMAHA 2008 A LLC SER 2008-1A CL D NTS 144A VAR RT DUE 05-15-2040 BEO	41,642.03
Fixed Income	PVTPL OZLM FDG IV LTD SECD NT CL D 144A 3C7 VAR RT DUE 07-22-2025 BEO	449,165.00
Fixed Income	PVTPL PAC DRILLING S A SR SECD NT 144A 5.375 DUE 06-01-2020	182,000.00
Fixed Income	PVTPL PAC DRILLING S A SR SECD NT 144A 5.375 DUE 06-01-2020	614,000.00
Fixed Income	PVTPL PAGE FIVE FDG LLC ASSET BACKED NT CL C 144A 10% DUE 01-15-2018 BEO	83,817.52
Fixed Income	PVTPL PAGE FIVE FDG LLC ASSET BACKED NT CL D 144A 10% DUE 01-15-2018 BEO	2,026.64
Fixed Income	PVTPL PENSKE AUTOMOTIVE GROUP INC 3.75 DUE 05-11-2017 USD1000 BEO	3,000,000.00
Fixed Income	PVTPL PENSKE AUTOMOTIVE GROUP INC 3.75 DUE 05-11-2017 USD1000 BEO	800,000.00
Fixed Income	PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CO SR NT 144A 3.125 DUE 05-11-2015	1,200,000.00
Fixed Income	PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CO SR NT 144A 3.125 DUE 05-11-2015	300,000.00
Fixed Income	PVTPL PHYSIO-CTL INTL CORP SR SECD NT 9.875 DUE 01-15-2019	134,000.00
Fixed Income	PVTPL PHYSIO-CTL INTL CORP SR SECD NT 9.875 DUE 01-15-2019	395,000.00
Fixed Income	PVTPL PQ CORP 2ND LIEN SR SECD NT 144A 8.75% DUE 05-01-2018/11-08-2012 BEO	458,000.00
Fixed Income	PVTPL PQ CORP 2ND LIEN SR SECD NT 144A 8.75% DUE 05-01-2018/11-08-2012 BEO	1,501,000.00
Fixed Income	PVTPL PT ADARO INDONESIA GTD SR NT 144A 7.625% DUE 10-22-2019/10-22-2014 BEO	100,000.00
Fixed Income	PVTPL PTT GLOBAL CHEM PUB CO LTD SR NT 4.25 DUE 09-19-2022 BEO	200,000.00
Fixed Income	PVTPL R E REPACK TR CDO 2002-1 CL A CTF 144A 3C7 VAR RT DUE 07-27-2037 BEO	2,410,250.00
Fixed Income	PVTPL R E REPACK TR CDO 2002-1 CL A CTF 144A 3C7 VAR RT DUE 07-27-2037 BEO	583,125.00
Fixed Income	PVTPL RAS LAFFAN LNG 3 GTD NT SER F 144A5.5 DUE 09-30-2014 BEO	408,000.00
Fixed Income	PVTPL REALOGY CORP SR SECD 1ST LIEN NT 144A 7.625 DUE 01-15-2020/02-02-2012 BEO	5,000.00
Fixed Income	PVTPL REALOGY CORP SR SECD 1ST LIEN NT 144A 7.625 DUE 01-15-2020/02-02-2012 BEO	25,000.00
Fixed Income	PVTPL REGENCY ENERGY PARTNERS LP / 4.5 DUE 11-01-2023	76,000.00
Fixed Income	PVTPL REGENCY ENERGY PARTNERS LP / 4.5 DUE 11-01-2023	269,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL RELIANCE HLDG USA INC 5.4 DUE 02-14-2022 BEO	250,000.00
Fixed Income	PVTPL RITE AID CORP SR NT 144A 6.75% DUE06-15-2021/07-02-2013 BEO	75,000.00
Fixed Income	PVTPL RITE AID CORP SR NT 144A 6.75% DUE06-15-2021/07-02-2013 BEO	325,000.00
Fixed Income	PVTPL ROC FIN LLC / ROC FIN CORP 2ND LIEN NT 144A 12.125 DUE 09-01-2018	220,000.00
Fixed Income	PVTPL ROC FIN LLC / ROC FIN CORP 2ND LIEN NT 144A 12.125 DUE 09-01-2018	615,000.00
Fixed Income	PVTPL SABINE PASS LIQUEFACTION LLC SR SECD NT 144A 5.625 DUE 04-15-2023 BEO	156,000.00
Fixed Income	PVTPL SABINE PASS LIQUEFACTION LLC SR SECD NT 144A 5.625 DUE 04-15-2023 BEO	523,000.00
Fixed Income	PVTPL SABINE PASS LIQUEFACTION LLC SR SECD NT 144A 5.625 DUE 04-15-2023 BEO	100,000.00
Fixed Income	PVTPL SABINE PASS LIQUEFACTION LLC SR SECD NT 144A 5.625 DUE 04-15-2023 BEO	360,000.00
Fixed Income	PVTPL SABINE PASS LIQUEFACTION LLC SR SECD NT 144A 5.625% DUE 02-01-2021 BEO	115,000.00
Fixed Income	PVTPL SABINE PASS LIQUEFACTION LLC SR SECD NT 144A 5.625% DUE 02-01-2021 BEO	488,000.00
Fixed Income	PVTPL SAMARCO MINERACAO S A 4.125 DUE 11-01-2022	200,000.00
Fixed Income	PVTPL SAMSON INVT CO SR NT 144A 10% DUE 02-15-2020/02-08-2012 BEO	75,000.00
Fixed Income	PVTPL SAMSON INVT CO SR NT 144A 10% DUE 02-15-2020/02-08-2012 BEO	265,000.00
Fixed Income	PVTPL SAN GABRIEL CLO I LTD NT CL B-2L FLTG 144A 3C7 4.52425 DUE 09-10-2021 BEO	1,752,256.08
Fixed Income	PVTPL SAN GABRIEL CLO I LTD NT CL B-2L FLTG 144A 3C7 4.52425 DUE 09-10-2021 BEO	627,080.92
Fixed Income	PVTPL SAPPY PAPIER HLDG AG 144A 7.5% DUE06-15-2032/06-10-2002 BEO	65,000.00
Fixed Income	PVTPL SAPPY PAPIER HLDG AG 144A 7.5% DUE06-15-2032/06-10-2002 BEO	290,000.00
Fixed Income	PVTPL SAWGRASS MERG SUB 8.75 DUE 12-15-2020 BEO	150,000.00
Fixed Income	PVTPL SAWGRASS MERG SUB 8.75 DUE 12-15-2020 BEO	465,000.00
Fixed Income	PVTPL SAWGRASS MERG SUB 8.75 DUE 12-15-2020 BEO	70,000.00
Fixed Income	PVTPL SAWGRASS MERG SUB 8.75 DUE 12-15-2020 BEO	295,000.00
Fixed Income	PVTPL SB CAP S A LN PARTN NT 5.125% DUE 10-29-2022 BEO	203,000.00
Fixed Income	PVTPL SBA TELECOMMUNICATIONS INC SR NT 5.75 DUE 07-15-2020 BEO	194,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL SBA TELECOMMUNICATIONS INC SR NT 5.75 DUE 07-15-2020 BEO	1,014,000.00
Fixed Income	PVTPL SBA TOWER TR 2010-2 SECD TOWER REVSECS 144A 5.101 DUE 04-15-2017 BEO	40,000.00
Fixed Income	PVTPL SBA TOWER TR 2010-2 SECD TOWER REVSECS 144A 5.101 DUE 04-15-2017 BEO	170,000.00
Fixed Income	PVTPL SCHAEFFLER FIN B V SR SECD NT 144A8.5% DUE 02-15-2019/02-09-2012 BEO	172,000.00
Fixed Income	PVTPL SCHAEFFLER FIN B V SR SECD NT 144A8.5% DUE 02-15-2019/02-09-2012 BEO	503,000.00
Fixed Income	PVTPL SCHAHIN II FIN CO SPV LTD NT 5.875 DUE 09-25-2022	215,893.33
Fixed Income	PVTPL SCHNEIDER ELEC SA NT 2.95% DUE 09-27-2022 BEO	225,000.00
Fixed Income	PVTPL SCHNEIDER ELEC SA NT 2.95% DUE 09-27-2022 BEO	425,000.00
Fixed Income	PVTPL SEALED AIR CORP NEW SR NT 5.25 04-01-2023	90,000.00
Fixed Income	PVTPL SEALED AIR CORP SR NT 144A 6.875% DUE 07-15-2033/07-14-2033 BEO	420,000.00
Fixed Income	PVTPL SEALED AIR CORP SR NT 144A 6.875% DUE 07-15-2033/07-14-2033 BEO	1,870,000.00
Fixed Income	PVTPL SENECA GAMING CORP SR NT 144A 8.25% DUE 12-01-2018/11-18-2010 BEO	57,000.00
Fixed Income	PVTPL SENECA GAMING CORP SR NT 144A 8.25% DUE 12-01-2018/11-18-2010 BEO	251,000.00
Fixed Income	PVTPL SERTA SIMMONS HLDGS LLC SR NT 144A8.125% DUE 10-01-2020/10-01-2012 BEO	170,000.00
Fixed Income	PVTPL SERTA SIMMONS HLDGS LLC SR NT 144A8.125% DUE 10-01-2020/10-01-2012 BEO	552,000.00
Fixed Income	PVTPL SFA COLLATERALIZED ASSET-BACKED SECS CL B-1 FLTG RT 06-15-2035	557,175.00
Fixed Income	PVTPL SG MTG SECS TR 2007-AHL1 AST BACKED CTF CL A-1 FLTG RT DUE 08-25-2037	7,558,640.78
Fixed Income	PVTPL SG MTG SECS TR 2007-AHL1 AST BACKED CTF CL A-1 FLTG RT DUE 08-25-2037	167,789.69
Fixed Income	PVTPL SHEARERS FOODS LLC / CHIP FIN CORPSR SECD NT 9 11-01-2019 BEO	74,000.00
Fixed Income	PVTPL SHEARERS FOODS LLC / CHIP FIN CORPSR SECD NT 9 11-01-2019 BEO	313,000.00
Fixed Income	PVTPL SIBUR SECS LTD 3.914 DUE 01-31-2018 BEO	200,000.00
Fixed Income	PVTPL SIERRA TIMESHARE 2011-3A BKD NT 144A CL C 9.31 DUE 07-20-2028	98,896.91
Fixed Income	PVTPL SIERRA TIMESHARE 2011-3A BKD NT 144A CL C 9.31 DUE 07-20-2028	346,139.16
Fixed Income	PVTPL SILVER II BORROWER S C A / SILVER II US 7.75 DUE 12-15-2020/12-13-2012 BEO	146,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL SILVER II BORROWER S C A / SILVER II US 7.75 DUE 12-15-2020/12-13-2012 BEO	422,000.00
Fixed Income	PVTPL SILVERLEAF FIN VII LLC AST BACKED CTF 2010-A CL C 144A 10 DUE 07-15-2022	923,115.28
Fixed Income	PVTPL SILVERLEAF FIN XVI LLC SER 2012-E CL A 11% DUE 09-16-2024 BEO	3,012,631.09
Fixed Income	PVTPL SILVERLEAF FIN XVI LLC SER 2012-E CL A 11% DUE 09-16-2024 BEO	748,693.08
Fixed Income	PVTPL SINOCEM OVERSEAS CAP CO LTD GTD SR NT 144A 4.5 DUE 11-12-2020	1,211,000.00
Fixed Income	PVTPL SINOPEC CAP 2013 LTD GTD SR NT 144A 3.125% DUE 04-24-2023 BEO	316,000.00
Fixed Income	PVTPL SIRIUS XM RADIO INC SR NT 5.25 DUE 08-15-2022	25,000.00
Fixed Income	PVTPL SIRIUS XM RADIO INC SR NT 5.25 DUE 08-15-2022	105,000.00
Fixed Income	PVTPL SIRIUS XM RADIO INC SR NT 144A 4.25% DUE 05-15-2020/05-16-2013 BEO	129,000.00
Fixed Income	PVTPL SIRIUS XM RADIO INC SR NT 144A 4.25% DUE 05-15-2020/05-16-2013 BEO	454,000.00
Fixed Income	PVTPL SIRIUS XM RADIO INC SR NT 144A 4.625% DUE 05-15-2023/05-16-2013 BEO	167,000.00
Fixed Income	PVTPL SIRIUS XM RADIO INC SR NT 144A 4.625% DUE 05-15-2023/05-16-2013 BEO	584,000.00
Fixed Income	PVTPL SIWF MERGER SUB INC SR SECD NT 144A 6.25% DUE 06-01-2021/06-04-2013 BEO	98,000.00
Fixed Income	PVTPL SIWF MERGER SUB INC SR SECD NT 144A 6.25% DUE 06-01-2021/06-04-2013 BEO	336,000.00
Fixed Income	PVTPL SM ENERGY CO SR NT 144A 5% DUE 01-15-2024/05-20-2013 BEO	120,000.00
Fixed Income	PVTPL SM ENERGY CO SR NT 144A 5% DUE 01-15-2024/05-20-2013 BEO	352,000.00
Fixed Income	PVTPL SOFTBANK CORP 4.5 DUE 04-15-2020	1,000,000.00
Fixed Income	PVTPL SOFTBANK CORP 4.5 DUE 04-15-2020	250,000.00
Fixed Income	PVTPL SOFTBANK CORP 4.5 DUE 04-15-2020	200,000.00
Fixed Income	PVTPL SOFTBANK CORP 4.5 DUE 04-15-2020	653,000.00
Fixed Income	PVTPL SOFTBANK CORP 4.5 DUE 04-15-2020	60,000.00
Fixed Income	PVTPL SOFTBANK CORP 4.5 DUE 04-15-2020	210,000.00
Fixed Income	PVTPL SONIC CAP LLC / SONIC INDS LLC /SER 2011-1 A-2 144A 5.438 5/20/2018	89,800.00
Fixed Income	PVTPL SONIC CAP LLC / SONIC INDS LLC /SER 2011-1 A-2 144A 5.438 5/20/2018	220,010.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL SPECTRUM BRANDS ESCROW CORP SR NT 144A 6.375 DUE 11-15-2020/11-16-2012 BEO	94,000.00
Fixed Income	PVTPL SPECTRUM BRANDS ESCROW CORP SR NT 144A 6.375 DUE 11-15-2020/11-16-2012 BEO	401,000.00
Fixed Income	PVTPL SPECTRUM BRANDS ESCROW CORP SR NT 144A 6.625 DUE 11-15-2022/11-16-2012 BEO	48,000.00
Fixed Income	PVTPL SPECTRUM BRANDS ESCROW CORP SR NT 144A 6.625 DUE 11-15-2022/11-16-2012 BEO	204,000.00
Fixed Income	PVTPL SPIRIT MASTER FDG LLC SER 2005-1 CL A1 144A VAR RT DUE 07-20-2023 BEO	185,471.45
Fixed Income	PVTPL SPIRIT MASTER FDG LLC SER 2005-1 CL A1 144A VAR RT DUE 07-20-2023 BEO	42,044.23
Fixed Income	PVTPL SPL LOGISTICS ESCROW LLC 8.875 DUE 08-01-2020	20,000.00
Fixed Income	PVTPL SPL LOGISTICS ESCROW LLC 8.875 DUE 08-01-2020	90,000.00
Fixed Income	PVTPL SPRINT NEXTEL CORP 9 DUE 11-15-2018	441,000.00
Fixed Income	PVTPL SPRINT NEXTEL CORP 9 DUE 11-15-2018	1,860,000.00
Fixed Income	PVTPL SPRINT NEXTEL CORP FORMERLY SPRINTCORP GTD NT 7 DUE 03-01-2020 BEO	50,000.00
Fixed Income	PVTPL SR NT 144A 10.625% DUE 06-15-2021/04-10-2013 BEO	255,000.00
Fixed Income	PVTPL SR NT 144A 10.625% DUE 06-15-2021/04-10-2013 BEO	25,000.00
Fixed Income	PVTPL SR NT 144A 10.625% DUE 06-15-2021/04-10-2013 BEO	85,000.00
Fixed Income	PVTPL SR NT 144A 4.25% DUE 05-15-2023 BEO	36,000.00
Fixed Income	PVTPL SR NT 144A 4.25% DUE 05-15-2023 BEO	126,000.00
Fixed Income	PVTPL SR NT 144A 4.25% DUE 05-15-2023 BEO	140,000.00
Fixed Income	PVTPL SR NT 144A 4.25% DUE 05-15-2023 BEO	495,000.00
Fixed Income	PVTPL SR SECD NT 144A 6.75% DUE 11-01-2020/08-16-2012 BEO	110,000.00
Fixed Income	PVTPL SR SECD NT 144A 6.75% DUE 11-01-2020/08-16-2012 BEO	404,000.00
Fixed Income	PVTPL STD CHARTERED BK STANDRD CHRTBK 6.4 9 26 17144 6.4 DUE 09-26-2017BEO	1,075,000.00
Fixed Income	PVTPL STEEL CAP S A LN PARTN 5.9 10-17-202	200,000.00
Fixed Income	PVTPL STEEL DYNAMICS INC 5.25 DUE 04-15-2023/03-26-2013 BEO	235,000.00
Fixed Income	PVTPL STHI HLDG CORP SR SECD NT 144A 8% DUE 03-15-2018/03-25-2011 BEO	112,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL STHI HLDG CORP SR SECD NT 144A 8% DUE 03-15-2018/03-25-2011 BEO	488,000.00
Fixed Income	PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO	7,300,000.00
Fixed Income	PVTPL SUGAR HSP GMNG PROP/FIN 6.375 DUE 06-01-2021 BEO	83,000.00
Fixed Income	PVTPL SUGAR HSP GMNG PROP/FIN 6.375 DUE 06-01-2021 BEO	281,000.00
Fixed Income	PVTPL SWISS RE TREAS US CORP SR NT 144A 2.875% DUE 12-06-2022 BEO	350,000.00
Fixed Income	PVTPL SWISS RE TREAS US CORP SR NT 144A 2.875% DUE 12-06-2022 BEO	880,000.00
Fixed Income	PVTPL SYMPHONY CLO XI LTD PRTRNSPSYMPHO MEZZ DEFER NT CL E 144A3C7 01-17-25	2,980,000.00
Fixed Income	PVTPL SYMPHONY CLO XI LTD PRTRNSPSYMPHO MEZZ DEFER NT CL E 144A3C7 01-17-25	2,020,000.00
Fixed Income	PVTPL TABERNA PFD FDG VIII LTD SERIES 2007-8A CLASS A1B VAR RT 11/07/ 2037	3,455,884.49
Fixed Income	PVTPL TABERNA PFD FDG VIII LTD SERIES 2007-8A CLASS A1B VAR RT 11/07/ 2037	1,751,684.07
Fixed Income	PVTPL TAM CAP 3 INC SR GTD NT 8.375 6-3-2021	200,000.00
Fixed Income	PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN SR NT 7.75 04-15-20	22,000.00
Fixed Income	PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN SR NT 7.75 04-15-20	91,000.00
Fixed Income	PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN SR NT 7.75 DUE 04-15-2020	135,000.00
Fixed Income	PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN SR NT 7.75 DUE 04-15-2020	290,000.00
Fixed Income	PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMNTYS INC 5.25 DUE 04-15-2021	33,000.00
Fixed Income	PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMNTYS INC 5.25 DUE 04-15-2021	218,000.00
Fixed Income	PVTPL TELEFONICA CHILE S A SR NT 3.875 DUE 10-12-2022 BEO	200,000.00
Fixed Income	PVTPL TEMPUR-PEDIC INTL INC SR NT 144A 6.875% DUE 12-15-2020/12-19-2012 BEO	55,000.00
Fixed Income	PVTPL TEMPUR-PEDIC INTL INC SR NT 144A 6.875% DUE 12-15-2020/12-19-2012 BEO	233,000.00
Fixed Income	PVTPL TENCENT HLDGS LTD SR NT 3.375 DUE 03-05-2018	200,000.00
Fixed Income	PVTPL TENET HEALTHCARE CORP SR SECD NT 144A 4.375% DUE 10-01-2021 BEO	95,000.00
Fixed Income	PVTPL TENET HEALTHCARE CORP SR SECD NT 144A 4.375% DUE 10-01-2021 BEO	345,000.00
Fixed Income	PVTPL TIAA RL EST CDO 03-1 LTD/ TIAA R SECD CL C-1 3C7 VAR RT DUE 12-28-38 BEO	272,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL TRAINER WORTHAM FIRST REP CBO II LTD / T NT 2A A-1L 3C7 VAR RT 04-10-2037	116,297.93
Fixed Income	PVTPL TRANSDIGM INC SR SUB NT 144A 5.5% DUE 10-15-2020/10-15-2012 BEO	850,000.00
Fixed Income	PVTPL TRANSDIGM INC SR SUB NT 144A 5.5% DUE 10-15-2020/10-15-2012 BEO	150,000.00
Fixed Income	PVTPL TRANSDIGM INC SR SUB NT 144A 5.5% DUE 10-15-2020/10-15-2012 BEO	117,000.00
Fixed Income	PVTPL TRANSDIGM INC SR SUB NT 7.5 DUE 07-15-2021	96,000.00
Fixed Income	PVTPL TRANSDIGM INC SR SUB NT 7.5 DUE 07-15-2021	330,000.00
Fixed Income	PVTPL TRUVEN HEALTH 10.625 DUE 06-01-2020 BEO	56,000.00
Fixed Income	PVTPL TRUVEN HEALTH 10.625 DUE 06-01-2020 BEO	244,000.00
Fixed Income	PVTPL TUNICA-BILOXI GAMING AUTH SR NT 144A 9% DUE 11-15-2015/11-15-2012 BEO	87,000.00
Fixed Income	PVTPL TUNICA-BILOXI GAMING AUTH SR NT 144A 9% DUE 11-15-2015/11-15-2012 BEO	388,000.00
Fixed Income	PVTPL TURLOCK CORP 1.5 DUE 11-02-2017 BEO	125,000.00
Fixed Income	PVTPL TURLOCK CORP 1.5 DUE 11-02-2017 BEO	310,000.00
Fixed Income	PVTPL U S COATINGS ACQUISITION INC 7.375 DUE 05-01-2021	150,000.00
Fixed Income	PVTPL U S COATINGS ACQUISITION INC 7.375 DUE 05-01-2021	147,000.00
Fixed Income	PVTPL U S COATINGS ACQUISITION INC 7.375 DUE 05-01-2021	441,000.00
Fixed Income	PVTPL UBS-CITIGROUP COML MTG TR 2011-C1 CTF CLD 144A FLTG RT 01-10-2045	500,000.00
Fixed Income	PVTPL UNIFRAX I LLC / UNIFRAX HLDG CO 7.5 DUE 02-15-2019	101,000.00
Fixed Income	PVTPL UNIFRAX I LLC / UNIFRAX HLDG CO 7.5 DUE 02-15-2019	278,000.00
Fixed Income	PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT 144A 5.125% DUE 05-15-2023 BEO	126,000.00
Fixed Income	PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT 144A 5.125% DUE 05-15-2023 BEO	562,000.00
Fixed Income	PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT 144A 7.875 DUE 11-01-2020	500,000.00
Fixed Income	PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT 144A 7.875 DUE 11-01-2020	100,000.00
Fixed Income	PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT 144A 7.875 DUE 11-01-2020	224,000.00
Fixed Income	PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT 144A 7.875 DUE 11-01-2020	991,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT 6.75 DUE 09-15-2022	31,000.00
Fixed Income	PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT 6.75 DUE 09-15-2022	94,000.00
Fixed Income	PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT 6.75 DUE 09-15-2022	100,000.00
Fixed Income	PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT 6.75 DUE 09-15-2022	320,000.00
Fixed Income	PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT PVTPL 144A 6.875	70,000.00
Fixed Income	PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT PVTPL 144A 6.875	310,000.00
Fixed Income	PVTPL UNIVISION COMMUNICATIONS INC SR NT144A 8.5% DUE 05-15-2021/11-23-2010 BEO	115,000.00
Fixed Income	PVTPL UPCB FIN V LTD SR SECD NT 7.25 DUE 11-15-2021	750,000.00
Fixed Income	PVTPL UPCB FIN V LTD SR SECD NT 7.25 DUE 11-15-2021	250,000.00
Fixed Income	PVTPL URBI DESARROLLOS URBANOS 9.75 DUE 02-03-2022/02-03-2012 BEO	200,000.00
Fixed Income	PVTPL URBI DESARROLLOS URBANOS 9.75 DUE 02-03-2022/02-03-2012 BEO	800,000.00
Fixed Income	PVTPL URBI DESARROLLOS URBANOS S A DE C V SR GTD NT 144A 9.5 DUE 1-21-2020	200,000.00
Fixed Income	PVTPL USG CORP SR NT 144A 8.375 DUE 10-15-2018/10-15-2014 BEO	130,000.00
Fixed Income	PVTPL USG CORP SR NT 7.875 DUE 03-30-2020 BEO	110,000.00
Fixed Income	PVTPL VALEANT PHARMACEUTICALS INTL SR NT7.25% DUE 07-15-2022/03-08-2011 BEO	345,000.00
Fixed Income	PVTPL VALEANT PHARMACEUTICALS INTL SR NT7.25% DUE 07-15-2022/03-08-2011 BEO	1,530,000.00
Fixed Income	PVTPL VARICK STRUCTURED AST FD LTD / VARICK 1ST PRY SR SECD NT CL 144A A-2	1,092,689.79
Fixed Income	PVTPL VERISIGN INC 144A 4.625 05-01-2023	92,000.00
Fixed Income	PVTPL VERISIGN INC 144A 4.625 05-01-2023	336,000.00
Fixed Income	PVTPL VIACOM INC NEW SR DEB 144A 4.375% DUE 03-15-2043 BEO	177,000.00
Fixed Income	PVTPL VIACOM INC NEW SR DEB 144A 4.375% DUE 03-15-2043 BEO	596,000.00
Fixed Income	PVTPL VOLCAN COMPANIA MINERA S A A 5.375DUE 02-02-2022 BEO	95,000.00
Fixed Income	PVTPL VOTORANTIM CIMENTOS S A GTD SR NT 144A 7.25% DUE 04-05-2041 BEO	20,000.00
Fixed Income	PVTPL VOTORANTIM CIMENTOS S A GTD SR NT 144A 7.25% DUE 04-05-2041 BEO	300,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL VPI ESCROW CORP SR NT 6.375 DUE 10-15-2020	105,000.00
Fixed Income	PVTPL VPI ESCROW CORP SR NT 6.375 DUE 10-15-2020	263,000.00
Fixed Income	PVTPL VPI ESCROW CORP SR NT 6.375 DUE 10-15-2020	794,000.00
Fixed Income	PVTPL VP II ESCR CORP SR NT 6.75 DUE08-15-2018	80,000.00
Fixed Income	PVTPL VP II ESCR CORP SR NT 6.75 DUE08-15-2018	265,000.00
Fixed Income	PVTPL VP II ESCR CORP SR NT 6.75 DUE08-15-2018	102,000.00
Fixed Income	PVTPL VP II ESCR CORP SR NT 6.75 DUE08-15-2018	366,000.00
Fixed Income	PVTPL VP II ESCR CORP SR NT 7.5 DUE 07-15-2021	40,000.00
Fixed Income	PVTPL VP II ESCR CORP SR NT 7.5 DUE 07-15-2021	130,000.00
Fixed Income	PVTPL VP II ESCR CORP SR NT 7.5 DUE 07-15-2021	146,000.00
Fixed Income	PVTPL VP II ESCR CORP SR NT 7.5 DUE 07-15-2021	523,000.00
Fixed Income	PVTPL WAVEDIVISION ESCROW / WAVE 8.125 DUE 09-01-2020/08-21-2012	3,000.00
Fixed Income	PVTPL WAVEDIVISION ESCROW / WAVE 8.125 DUE 09-01-2020/08-21-2012	13,000.00
Fixed Income	PVTPL WESTGATE RESORTS 2012-2 LLC TIMESHARE COLL NT CL C 9 01-20-2025	212,090.24
Fixed Income	PVTPL WESTGATE RESORTS 2012-A LLC TIME NT SER 2012-A CL A 9.5 DUE 11-20-24	1,581,767.63
Fixed Income	PVTPL WESTGATE RESORTS 2012-A LLC TIME NT SER 2012-A CL A 9.5 DUE 11-20-24	791,270.56
Fixed Income	PVTPL WESTGATE RESORTS 2012-B LLC SER CL A 144A 9.5 DUE 02-20-2025 BEO	806,589.62
Fixed Income	PVTPL WESTGATE RESORTS 2012-B LLC SER CL A 144A 9.5 DUE 02-20-2025 BEO	396,055.10
Fixed Income	PVTPL WESTGATE RESORTS LLC TIMESH COLLA NT 2012-1 CL C 11 9-20-2025	214,084.12
Fixed Income	PVTPL WESTGATE RESORTS LLC TIMESH COLLA NT 2012-1 CL C 11 9-20-2025	133,468.89
Fixed Income	PVTPL WIND ACQSTN FIN S A GTD SR NT144A 11.75 DUE 07-15-2017/07-15-2013 BEO	200,000.00
Fixed Income	PVTPL WIND ACQSTN FIN S A GTD SR NT144A 11.75 DUE 07-15-2017/07-15-2013 BEO	43,000.00
Fixed Income	PVTPL WIND ACQSTN FIN S A GTD SR NT144A 11.75 DUE 07-15-2017/07-15-2013 BEO	306,000.00
Fixed Income	PVTPL XM SATELLITE RADIO INC SR NT 144A 7.625% DUE 11-01-2018/11-01-2014 BEO	185,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	PVTPL XM SATELLITE RADIO INC SR NT 144A 7.625% DUE 11-01-2018/11-01-2014 BEO	690,000.00
Fixed Income	PVTPL XM SATELLITE RADIO INC SR SUB NT EXCH SIRIUS 144A 7% DUE 12-01-2014 BEO	60,000.00
Fixed Income	PVTPL XM SATELLITE RADIO INC SR SUB NT EXCH SIRIUS 144A 7% DUE 12-01-2014 BEO	175,000.00
Fixed Income	PVTPL XP B V / NXP FDG LLC 5.75 DUE 02-15-2021	200,000.00
Fixed Income	PVTPL XP B V / NXP FDG LLC 5.75 DUE 02-15-2021	491,000.00
Fixed Income	PVTPL YANLORD LD GROUP LTD SR NT 144A 10.625% DUE 03-29-2018/03-29-2015 BEO	200,000.00
Fixed Income	PVTPL ZHAIKMUNAI L P GTD SR NT 144A 7.125% DUE 11-13-2019/11-13-2012 BEO	200,000.00
Fixed Income	PVTPL ZOETIS INC SR NT 144A 1.875% DUE 02-01-2018 BEO	345,000.00
Fixed Income	PVTPL ZOETIS INC SR NT 144A 1.875% DUE 02-01-2018 BEO	830,000.00
Fixed Income	PVTPL ZOETIS INC SR NT 144A 4.7% DUE 02-01-2043/08-01-2042 BEO	90,000.00
Fixed Income	PVTPL ZOETIS INC SR NT 144A 4.7% DUE 02-01-2043/08-01-2042 BEO	315,000.00
Fixed Income	QATAR(STATE OF) 5.25% NTS 20/01/20 USD1000'	439,000.00
Fixed Income	QATAR(STATE OF) 6.4% BDS 20/01/40 USD100000	503,000.00
Fixed Income	QATARI DIAR FIN BNDS 3.5% 21/07/2015	2,000,000.00
Fixed Income	QATARI DIAR FIN Q S C BD 144A 5% DUE 07-21-2020 BEO	1,000,000.00
Fixed Income	QATARI DIAR FIN Q S C BD 144A 5% DUE 07-21-2020 BEO	400,000.00
Fixed Income	QATARI DIAR FINANC 5% BDS 21/07/20 USD'REGS	300,000.00
Fixed Income	QEP RES INC 5.375 DUE 10-01-2022 REG	39,000.00
Fixed Income	QEP RES INC 5.375 DUE 10-01-2022 REG	173,000.00
Fixed Income	QEP RES INC 6.875% DUE 03-01-2021	93,000.00
Fixed Income	QEP RES INC 6.875% DUE 03-01-2021	407,000.00
Fixed Income	QEP RESOURCES INC 5.25 DUE 05-01-2023	342,000.00
Fixed Income	QEP RESOURCES INC 5.25 DUE 05-01-2023	688,000.00
Fixed Income	QTEL INTL FIN LTD 3.375% DUE 10-14-2016	1,000,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	QTEL INTL FIN LTD 3.375% DUE 10-14-2016	200,000.00
Fixed Income	QTEL INTL FIN LTD 4.75% DUE 02-16-2021	500,000.00
Fixed Income	QUEBEC 4.5% MTN 01/12/2016 CAD1000	125,000.00
Fixed Income	QUEBEC 5.25% DEB 01/10/2013 CAD	170,000.00
Fixed Income	QUEBEC PROV CDA DEB DTD 02/09/1994 7.125% DUE 02-09-2024 REG	165,000.00
Fixed Income	QUEBEC PROV CDA DEB DTD 02/09/1994 7.125% DUE 02-09-2024 REG	490,000.00
Fixed Income	QUEBECOR MEDIA INC 5.75% DUE 01-15-2023	1,250,000.00
Fixed Income	QUEBECOR MEDIA INC 5.75% DUE 01-15-2023	250,000.00
Fixed Income	QUEBECOR MEDIA INC 5.75% DUE 01-15-2023	206,000.00
Fixed Income	QUEBECOR MEDIA INC 5.75% DUE 01-15-2023	873,000.00
Fixed Income	QUEENSLAND TSY CP 6% BDS 21/04/16 AUD1000	142,000.00
Fixed Income	QUEENSLAND TSY CP 6% BDS 21/04/16 AUD1000	642,000.00
Fixed Income	QUEENSLAND TSY CP 6% BDS 21/10/2015 AUD1000	265,000.00
Fixed Income	QUEENSLAND TSY CP 6% BDS 21/10/2015 AUD1000	875,000.00
Fixed Income	QUINTILES TRANSNATIONAL CORP TERM B LN DUE 06-08-2018 BEO	1,454,208.61
Fixed Income	QUINTILES TRANSNATIONAL CORP TERM B LN DUE 06-08-2018 BEO	484,736.20
Fixed Income	QVC INC SR SECD NT 144A 5.95 DUE 03-15-2043	80,000.00
Fixed Income	QVC INC SR SECD NT 144A 5.95 DUE 03-15-2043	300,000.00
Fixed Income	RADNET MGMT INC 10.375 DUE 04-01-2018	41,000.00
Fixed Income	RADNET MGMT INC 10.375 DUE 04-01-2018	180,000.00
Fixed Income	RANGE RES CORP 5 DUE 08-15-2022 REG	120,000.00
Fixed Income	RANGE RES CORP 5 DUE 08-15-2022 REG	414,000.00
Fixed Income	RANGE RES CORP 5% DUE 03-15-2023	97,000.00
Fixed Income	RANGE RES CORP 5% DUE 03-15-2023	506,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	REALOGY CORPORATION DUE 10-10-2013 BEO	10,338.29
Fixed Income	REALOGY CORPORATION DUE 10-10-2013 BEO	45,612.48
Fixed Income	REDWOOD TR INC 4.625 DUE 04-15-2018 BEO	40,000.00
Fixed Income	REDWOOD TR INC 4.625 DUE 04-15-2018 BEO	170,000.00
Fixed Income	REGD NOTES REG-S SENIOR 6.25% DUE 06-17-2016 REG	202,000.00
Fixed Income	REGENCY ENERGY 5.5% DUE 04-15-2023	30,000.00
Fixed Income	REGENCY ENERGY 5.5% DUE 04-15-2023	181,000.00
Fixed Income	REGENCY ENERGY 6.5% DUE 07-15-2021	350,000.00
Fixed Income	REGENCY ENERGY 6.5% DUE 07-15-2021	1,414,000.00
Fixed Income	REGIONS FINL CORP 2% DUE 05-15-2018	320,000.00
Fixed Income	REGIONS FINL CORP 2% DUE 05-15-2018	1,040,000.00
Fixed Income	REGS 7.75% DUE 01-17-2038 BEO	998,000.00
Fixed Income	REP OF SOUTH AFRICA 4.665% 17/01/2024	493,000.00
Fixed Income	REP OF VENEZUELA BNDS 11.95% 05/08/2031	1,111,000.00
Fixed Income	REPUBLIC OF COLOMBIA 6.125 DUE 01-18-2041/10-20-2009 REG	203,000.00
Fixed Income	REPUBLIC OF COLOMBIA 6.125 DUE 01-18-2041/10-20-2009 REG	130,000.00
Fixed Income	REPUBLIC OF COLOMBIA 6.125 DUE 01-18-2041/10-20-2009 REG	440,000.00
Fixed Income	REPUBLIC OF COLOMBIA GLOBAL BD 2.625 03-15-2023 REG	253,000.00
Fixed Income	REPUBLIC SVCS INC 5.5% DUE 09-15-2019	495,000.00
Fixed Income	REPUBLIC SVCS INC 5.5% DUE 09-15-2019	1,915,000.00
Fixed Income	RESNTL AST MTG PRODS INC 2003-RS2MTG AST BKD PASTHRU A-II FLTG 03-25-2033 BEO	50,360.62
Fixed Income	RESNTL AST MTG PRODS INC 2003-RS3 MTG AST PASSTHRU CL A-II FLTG 04-25-2033	34,935.50
Fixed Income	RESNTL AST SEC CORP MTG PA SER 2001-KS1CTF CL A-II ADJ 3-25-32	4,447.95
Fixed Income	REVLON INC BANK TERM LOAN DUE 11-19-2017BEO	54,981.19

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	REVLON INC BANK TERM LOAN DUE 11-19-2017BEO	232,612.80
Fixed Income	REVOLVING HOME EQUITY LN TR 2005-1 ASSETBKD NT CL 2-A 04-15-2035 REG	150,803.25
Fixed Income	REVOLVING HOME EQUITY LN TR 2005-1 ASSETBKD NT CL 2-A 04-15-2035 REG	75,178.31
Fixed Income	REXNORD LLC/RBS GLOBAL INC 2013 TERM B LOAN REFINANCING DUE 04-01-2018 BEO	499,457.49
Fixed Income	REXNORD LLC/RBS GLOBAL INC 2013 TERM B LOAN REFINANCING DUE 04-01-2018 BEO	83,173.26
Fixed Income	REYNOLDS AMERN INC 3.25% DUE 11-01-2022	355,000.00
Fixed Income	REYNOLDS AMERN INC 3.25% DUE 11-01-2022	1,200,000.00
Fixed Income	REYNOLDS AMERN INC 7.625% DUE 06-01-2016	1,200,000.00
Fixed Income	REYNOLDS GROUP 5.75 DUE 10-15-2020	650,000.00
Fixed Income	REYNOLDS GROUP 5.75 DUE 10-15-2020	120,000.00
Fixed Income	REYNOLDS GROUP 5.75 DUE 10-15-2020	385,000.00
Fixed Income	REYNOLDS GROUP 9% DUE 04-15-2019	750,000.00
Fixed Income	REYNOLDS GROUP INC NEW TERM LOAN B DUE 09-28-2018 BEO	744,374.97
Fixed Income	REYNOLDS GROUP INC NEW TERM LOAN B DUE 09-28-2018 BEO	248,125.00
Fixed Income	REYNOLDS GROUP ISSUER INC/ REYNOLDS GROUP STEP UP DUE 02-15-2021	400,000.00
Fixed Income	REYNOLDS GROUP ISSUER INC/ REYNOLDS GROUP STEP UP DUE 02-15-2021	1,599,000.00
Fixed Income	REYNOLDS GROUP ISSUER INC/ REYNOLDS GROU7.125 DUE 04-15-2019	250,000.00
Fixed Income	REYNOLDS GROUP ISSUER INC/ REYNOLDS GROU7.125 DUE 04-15-2019	246,000.00
Fixed Income	REYNOLDS GROUP ISSUER INC/ REYNOLDS GROU7.125 DUE 04-15-2019	956,000.00
Fixed Income	REYNOLDS GROUP ISSUER INC/ REYNOLDS GROU9.875 DUE 08-15-2019	250,000.00
Fixed Income	REYNOLDS GROUP ISSUER INC/ REYNOLDS GROU9.875 DUE 08-15-2019	150,000.00
Fixed Income	REYNOLDS GROUP ISSUER INC/ REYNOLDS GROU9.875 DUE 08-15-2019	288,000.00
Fixed Income	REYNOLDS GROUP ISSUER INC/ REYNOLDS GROU9.875 DUE 08-15-2019	1,046,000.00
Fixed Income	RIO TINTO FIN USA 1.375% DUE 06-17-2016	365,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	RIO TINTO FIN USA 1.375% DUE 06-17-2016	1,055,000.00
Fixed Income	RIO TINTO FIN USA 2.25% DUE 12-14-2018	660,000.00
Fixed Income	RIO TINTO FIN USA 2.25% DUE 12-14-2018	1,925,000.00
Fixed Income	RIO TINTO FIN USA 3.75% DUE 09-20-2021	170,000.00
Fixed Income	RIO TINTO FIN USA 3.75% DUE 09-20-2021	485,000.00
Fixed Income	RIO TINTO FIN USA 7.125% DUE 07-15-2028	30,000.00
Fixed Income	RIO TINTO FIN USA 7.125% DUE 07-15-2028	140,000.00
Fixed Income	RIO TINTO FIN USA 9% DUE 05-01-2019	20,000.00
Fixed Income	RIO TINTO FIN USA 9% DUE 05-01-2019	90,000.00
Fixed Income	RITE AID CORP 2ND LIEN FAC DUE 12-31-2021 BEO	82,000.00
Fixed Income	RITE AID CORP 2ND LIEN FAC DUE 12-31-2021 BEO	346,000.00
Fixed Income	RITE AID CORP 2ND LIEN FAC DUE 12-31-2021 BEO	10,000.00
Fixed Income	RITE AID CORP 2ND LIEN FAC DUE 12-31-2021 BEO	35,000.00
Fixed Income	RITE AID CORP 9.25% DUE 03-15-2020	114,000.00
Fixed Income	RITE AID CORP 9.25% DUE 03-15-2020	302,000.00
Fixed Income	RITE AID CORP 9.25% DUE 03-15-2020	105,000.00
Fixed Income	RITE AID CORP 9.25% DUE 03-15-2020	340,000.00
Fixed Income	RITE AID CORP DEB DTD 12-20-1996 7.7 DUE 02-15-2027 REG	49,000.00
Fixed Income	RITE AID CORP DEB DTD 12-20-1996 7.7 DUE 02-15-2027 REG	171,000.00
Fixed Income	ROMANIA 6.75% 07/02/2022	126,000.00
Fixed Income	ROMANIA MEDIUM TERM NTS BOOK ENTRY REG STRANCHE # TR 1 6.75% DUE 02-07-2022 REG	126,000.00
Fixed Income	ROMANIA(REP OF) 4.375% SNR MTN 22/08/23 USD	250,000.00
Fixed Income	ROWAN COS INC 7.875% DUE 08-01-2019	125,000.00
Fixed Income	ROWAN COS INC 7.875% DUE 08-01-2019	320,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	ROYAL BANK OF SCOT 4.625%-FR EMTN 22/9/21 EUR	50,000.00
Fixed Income	ROYAL BANK OF SCOT 5.5% BDS PERP EUR REG'S	35,000.00
Fixed Income	ROYAL BANK OF SCOT 5.5% BDS PERP EUR REG'S	155,000.00
Fixed Income	ROYAL BANK OF SCOT 6.934% SUB MTN 09/04/18 EUR	200,000.00
Fixed Income	ROYAL BANK OF SCOT 6.934% SUB MTN 09/04/18 EUR	615,000.00
Fixed Income	ROYAL BK OF SCOTLAND PLC 9.5% 16/03/22	1,000,000.00
Fixed Income	ROYAL BK SCOTLAND 6.125% DUE 12-15-2022	105,000.00
Fixed Income	RPM INTL INC 3.45% DUE 11-15-2022	240,000.00
Fixed Income	RPM INTL INC 3.45% DUE 11-15-2022	690,000.00
Fixed Income	RRI ENERGY INC 7.875% DUE 06-15-2017	8,000.00
Fixed Income	RRI ENERGY INC 7.875% DUE 06-15-2017	32,000.00
Fixed Income	RSHB CAPTL (RUSS 6.299% 15/05/2017	2,100,000.00
Fixed Income	RSHB CAPTL (RUSS 6.299% 15/05/2017	300,000.00
Fixed Income	RUBY WESTERN PIPELINE LLC TERM LN 1ST LIEN DUE 03-22-2020 BEO	250,000.00
Fixed Income	RUSSIAN (FED OF) 12.75% BD 24/6/28 USD'REGS	250,000.00
Fixed Income	RUSSIAN FEDERATION 7.5%-BDS 3/30 USD REGS	3,902,722.73
Fixed Income	RYLAND GROUP INC 1.625% DUE 05-15-2018	175,000.00
Fixed Income	RYLAND GROUP INC 1.625% DUE 05-15-2018	600,000.00
Fixed Income	S A C I FALABELLA 3.75% DUE 04-30-2023	60,000.00
Fixed Income	S A C I FALABELLA 3.75% DUE 04-30-2023	220,000.00
Fixed Income	S.E. SUP HEADER 4.85% DUE 08-15-2014	1,550,000.00
Fixed Income	S.E. SUP HEADER 4.85% DUE 08-15-2014	200,000.00
Fixed Income	SAGAMORE CLO LTD FLTG 2003-1X C1 10-15-2015	723,000.00
Fixed Income	SALLY HLDGS LLC / SALLY CAP INC 5.75 DUE 06-01-2022/05-18-2012 REG USD1000	93,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	SALLY HLDGS LLC / SALLY CAP INC 5.75 DUE 06-01-2022/05-18-2012 REG USD1000	394,000.00
Fixed Income	SALLY HLDGS LLC 6.875 DUE 11-15-2019	111,000.00
Fixed Income	SALLY HLDGS LLC 6.875 DUE 11-15-2019	500,000.00
Fixed Income	SAN ANTONIO TEX ELEC & GAS REV REF-TAXABLE-SYS-JR LIEN-B 6.308 02-01-37	900,000.00
Fixed Income	SAN ANTONIO TEX ELEC & GAS REV 5.718% 02-01-2041 BEO TAXABLE	5,300,000.00
Fixed Income	SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31	140,000.00
Fixed Income	SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31	450,000.00
Fixed Income	SAN FRANCISCO CALIF CITY & CNTY 5.93% 06-15-2028 BEO TAXABLE	1,000,000.00
Fixed Income	SANDRIDGE ENERGY 7.5 DUE 03-15-2021	180,000.00
Fixed Income	SANDRIDGE ENERGY 7.5 DUE 03-15-2021	800,000.00
Fixed Income	SANDRIDGE ENERGY INC 7.5 DUE 02-15-2023 REG	10,000.00
Fixed Income	SANDRIDGE ENERGY INC 7.5 DUE 02-15-2023 REG	10,000.00
Fixed Income	SANDRIDGE ENERGY INC 7.5 DUE 02-15-2023 REG	50,000.00
Fixed Income	SANDRIDGE ENERGY INC 7.5 DUE 02-15-2023 REG	210,000.00
Fixed Income	SATELITES 9.5% DUE 05-15-2017	45,000.00
Fixed Income	SATELITES 9.5% DUE 05-15-2017	205,000.00
Fixed Income	SCHAEFFLER FIN B V 4.75% DUE 05-15-2021	80,000.00
Fixed Income	SCHAEFFLER FIN B V 4.75% DUE 05-15-2021	301,000.00
Fixed Income	SCIENTIFIC GAMES INTL INC TERM LOAN DUE 05-22-2020 BEO	1,500,000.00
Fixed Income	SCIENTIFIC GAMES INTL INC TERM LOAN DUE 05-22-2020 BEO	350,000.00
Fixed Income	SEAGATE HDD CAYMAN 7% DUE 11-01-2021	50,000.00
Fixed Income	SEAGATE HDD CAYMAN 7% DUE 11-01-2021	225,000.00
Fixed Income	SEDGWICK CMS HLDGS INC TERM LOAN DUE 06-07-2018 BEO	750,000.00
Fixed Income	SEDGWICK CMS HLDGS INC TERM LOAN DUE 06-07-2018 BEO	200,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	SEMINOLE TRIBE FL SER 2007B SPL OBLIG 7.8 10-01-2020/2009 BEO TXBLE SF 10-1-10	29,000.00
Fixed Income	SEMINOLE TRIBE FL SER 2007B SPL OBLIG 7.8 10-01-2020/2009 BEO TXBLE SF 10-1-10	122,000.00
Fixed Income	SEQUA CORP TERM LN B DUE 06-30-2017 BEO	897,500.00
Fixed Income	SEQUA CORP TERM LN B DUE 06-30-2017 BEO	398,500.00
Fixed Income	SERTA SIMMONS HLDGS LLC TERM LOAN DUE 10-01-2019 BEO	82,792.50
Fixed Income	SERTA SIMMONS HLDGS LLC TERM LOAN DUE 10-01-2019 BEO	350,122.50
Fixed Income	SERVICEMASTER CO 7.45% DUE 08-15-2027	205,000.00
Fixed Income	SERVICEMASTER CO 7.45% DUE 08-15-2027	895,000.00
Fixed Income	SHAW COMMUNICATION 6.5% SNR NTS 02/06/14CAD	70,000.00
Fixed Income	SHAW COMMUNICATION 6.5% SNR NTS 02/06/14CAD	315,000.00
Fixed Income	SILVER II BORROWER S C A / SILVER II US HLDGS LLC BK TERM LN DUE 12-31-2019 BEO	1,243,750.00
Fixed Income	SILVER II BORROWER S C A / SILVER II US HLDGS LLC BK TERM LN DUE 12-31-2019 BEO	447,750.00
Fixed Income	SILVERLEAF FIN 8.47500038147% DUE 05-16-2022	1,005,989.93
Fixed Income	SIMMONS FOODS INC 10.5% DUE 11-01-2017	50,000.00
Fixed Income	SIMMONS FOODS INC 10.5% DUE 11-01-2017	230,000.00
Fixed Income	SIMON PPTY GROUP L 5.1% DUE 06-15-2015	208,000.00
Fixed Income	SINCLAIR T.V. 5.375% DUE 04-01-2021	1,000,000.00
Fixed Income	SINCLAIR T.V. 5.375% DUE 04-01-2021	350,000.00
Fixed Income	SINGAPORE(GOVT OF) 2.375% BDS 01/04/17 SGD1000	575,000.00
Fixed Income	SINGAPORE(GOVT OF) 2.375% BDS 01/04/17 SGD1000	2,600,000.00
Fixed Income	SINGAPORE(GOVT OF) 2.875% BDS 01/07/15 SGD1000	95,000.00
Fixed Income	SINGAPORE(GOVT OF) 2.875% BDS 01/07/15 SGD1000	550,000.00
Fixed Income	SINGAPORE(GOVT OF) 3.25% BDS 01/09/20 SGD1000	350,000.00
Fixed Income	SINGAPORE(GOVT OF) 3.25% BDS 01/09/20 SGD1000	700,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	SINOCHEM OVERSEAS 4.5 DUE 11-12-2020	685,000.00
Fixed Income	SINOCHEM OVERSEAS 4.5% BDS 12/11/20 USD'REGS'	136,000.00
Fixed Income	SLM CORP 6.25 DUE 01-25-2016	6,360,000.00
Fixed Income	SLM CORP 6.25 DUE 01-25-2016	100,000.00
Fixed Income	SLM CORP 8 DUE 03-25-2020	1,400,000.00
Fixed Income	SLM CORP MEDIUM 5.5% DUE 01-25-2023	500,000.00
Fixed Income	SLM CORP MEDIUM 8.45% DUE 06-15-2018	400,000.00
Fixed Income	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRA # TR 00102 01/16/07 VAR 01-27-14	1,400,000.00
Fixed Income	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022	530,000.00
Fixed Income	SLM PRIVATE CR STUDENT LN TR 2006-A CL BFLTG 06-15-2039 REG	1,413,839.38
Fixed Income	SLM PRIVATE CR STUDENT LN TR SER 2004-B CL B FLT RT DUE 09-15-2033	354,373.82
Fixed Income	SLM PRIVATE CR STUDENT LN TR SER 2004-B CL B FLT RT DUE 09-15-2033	114,894.63
Fixed Income	SLOVAK REPUBLIC 144A 4.375% 21/05/2022	561,000.00
Fixed Income	SM ENERGY CO 6.5 DUE 01-01-2023	39,000.00
Fixed Income	SM ENERGY CO 6.5 DUE 01-01-2023	169,000.00
Fixed Income	SM ENERGY CO 6.5 DUE 11-15-2021	76,000.00
Fixed Income	SM ENERGY CO 6.5 DUE 11-15-2021	333,000.00
Fixed Income	SOUTH AFRICA REP 5.5% DUE 03-09-2020	294,000.00
Fixed Income	SOUTH AFRICA REP NT 6.875% 27/05/2019	184,000.00
Fixed Income	SOUTH AFRICA REP NT 6.875% DUE 05-27-2019 REG	717,000.00
Fixed Income	SOUTHN CAL EDISON 3.9 DUE 03-15-2043	280,000.00
Fixed Income	SOUTHN CAL EDISON 3.9 DUE 03-15-2043	935,000.00
Fixed Income	SOUTHN CAL PUB PWR AUTH PWR PROJ REV TAXABLE-REF VERDE-B 6.93 DUE 5-15-2017	40,000.00
Fixed Income	SOUTHN CAL PUB PWR AUTH PWR PROJ REV TAXABLE-REF VERDE-B 6.93 DUE 5-15-2017	2,000,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	60,000.00
Fixed Income	SOUTHN PERU COPPER 6.75% DUE 04-16-2040	100,000.00
Fixed Income	SOUTHWESTN ENERGY 4.1% DUE 03-15-2022	500,000.00
Fixed Income	SOUTHWESTN ENERGY 4.1% DUE 03-15-2022	100,000.00
Fixed Income	SOUTHWESTN ENERGY SR NT 7.5 DUE 02-01-2018	100,000.00
Fixed Income	SOUTHWESTN ENERGY SR NT 7.5 DUE 02-01-2018	1,900,000.00
Fixed Income	SPAIN(KINGDOM OF) 4.65% BDS 30/07/25 EUR1000	590,000.00
Fixed Income	SPAIN(KINGDOM OF) 4.65% BDS 30/07/25 EUR1000	2,500,000.00
Fixed Income	SPECTRA ENERGY CAP 3.3% DUE 03-15-2023	190,000.00
Fixed Income	SPECTRA ENERGY CAP 3.3% DUE 03-15-2023	635,000.00
Fixed Income	SPECTRUM BRANDS INC 6.75 DUE 03-15-2020 REG	236,000.00
Fixed Income	SPECTRUM BRANDS INC 6.75 DUE 03-15-2020 REG	426,000.00
Fixed Income	SPECTRUM BRANDS INC TERM LOAN B DUE 11-06-2019 BEO	16,237.56
Fixed Income	SPECTRUM BRANDS INC TERM LOAN B DUE 11-06-2019 BEO	70,681.11
Fixed Income	SPRINGLEAF FIN CORP MEDIUM TERM SR NTS BTRANCHE # TR 00001 6.9 DUE 12-31-2040	700,000.00
Fixed Income	SPRINGLEAF FIN CORP MEDIUM TERM SR NTS BTRANCHE # TR 00001 6.9 DUE 12-31-2040	1,600,000.00
Fixed Income	SPRINGLEAF FIN CORP MEDIUM TERM SR NTS BTRANCHE # TR 00001 6.9 DUE 12-31-2040	182,000.00
Fixed Income	SPRINGLEAF FIN CORP MEDIUM TERM SR NTS BTRANCHE # TR 00001 6.9 DUE 12-31-2040	324,000.00
Fixed Income	SPRINGLEAF FINANCE CORPORATION TERM LOANB DUE 05-10-2017 BEO	29,847.59
Fixed Income	SPRINGLEAF FINANCE CORPORATION TERM LOANB DUE 05-10-2017 BEO	103,109.84
Fixed Income	SPRINT CAP CORP 6.875% DUE 11-15-2028	990,000.00
Fixed Income	SPRINT CAP CORP 6.875% DUE 11-15-2028	3,750,000.00
Fixed Income	SPRINT CAP CORP 8.75% DUE 03-15-2032	45,000.00
Fixed Income	SPRINT NEXTEL CORP 11.5 DUE 11-15-2021	282,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	SPRINT NEXTEL CORP 11.5 DUE 11-15-2021	1,195,000.00
Fixed Income	SPRINT NEXTEL CORP 6 DUE 11-15-2022	250,000.00
Fixed Income	SPRINT NEXTEL CORP 6 DUE 11-15-2022	161,000.00
Fixed Income	SPRINT NEXTEL CORP 7% DUE 08-15-2020	150,000.00
Fixed Income	SPRINT NEXTEL CORP 7% DUE 08-15-2020	100,000.00
Fixed Income	SPRINT NEXTEL CORP 7% DUE 08-15-2020	95,000.00
Fixed Income	SPRINT NEXTEL CORP 7% DUE 08-15-2020	399,000.00
Fixed Income	SPROUTS FARMERS MARKETS HOLDINGS LLC DUE03-28-2020 BEO	500,000.00
Fixed Income	ST LOUIS PARK MINN HEALTH CARE FACS REV 5.75% 07-01-2039 BEO	1,000,000.00
Fixed Income	STARZ LLC / STARZ FIN CORP 5 DUE 09-15-2019	750,000.00
Fixed Income	STARZ LLC / STARZ FIN CORP 5 DUE 09-15-2019	100,000.00
Fixed Income	STATE OIL CO OF THE AZER 5.45% 09/02/2017	246,000.00
Fixed Income	STATE TREAS REP POLAND NT 5.125% DUE 04-21-2021 REG	290,000.00
Fixed Income	STATION CASINOS INC TERM LOAN B DUE 02-13-2020 BEO	997,500.00
Fixed Income	STATION CASINOS INC TERM LOAN B DUE 02-13-2020 BEO	199,500.00
Fixed Income	STATOILHYDRO ASA 5.25 DUE 04-15-2019	715,000.00
Fixed Income	STD PAC CORP NEW 1.25% DUE 08-01-2032	205,000.00
Fixed Income	STD PAC CORP NEW 1.25% DUE 08-01-2032	760,000.00
Fixed Income	STD PAC CORP NEW 8.375% DUE 01-15-2021	25,000.00
Fixed Income	STD PAC CORP NEW 8.375% DUE 01-15-2021	90,000.00
Fixed Income	STEEL CAPITAL S.A. 6.7% NTS 10/17 USD1000'REGS	101,000.00
Fixed Income	STUDIO CY FIN LTD 8.5% DUE 12-01-2020	136,000.00
Fixed Income	STUDIO CY FIN LTD 8.5% DUE 12-01-2020	572,000.00
Fixed Income	SUBN PROPANE 7.375% DUE 08-01-2021	618,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	SUN PRODUCTS CORP NEW TERM LOAN DUE 03-15-2020 BEO	156,607.50
Fixed Income	SUN PRODUCTS CORP NEW TERM LOAN DUE 03-15-2020 BEO	573,562.50
Fixed Income	SUN PRODUCTS CORP NEW TERM LOAN DUE 03-15-2020 BEO	131,670.00
Fixed Income	SUN PRODUCTS CORP NEW TERM LOAN DUE 03-15-2020 BEO	464,835.00
Fixed Income	SUNCOKE ENERGY INC 7.625 DUE 08-01-2019	40,000.00
Fixed Income	SUNCOKE ENERGY INC 7.625 DUE 08-01-2019	185,000.00
Fixed Income	SUNCOR ENERGY INC 6.1% DUE 06-01-2018	795,000.00
Fixed Income	SUNGARD DATA SYSTEMS INC TERM LOAN D DUE01-20-2020 BEO	698,250.00
Fixed Income	SUNGARD DATA SYSTEMS INC TERM LOAN D DUE01-20-2020 BEO	299,250.00
Fixed Income	SUNTRUST PFD CAP I NORMAL PFD PURCHASE SECS PPS DUE 12-31-2049/12-15-2011 REG	11,000.00
Fixed Income	SUNTRUST PFD CAP I NORMAL PFD PURCHASE SECS PPS DUE 12-31-2049/12-15-2011 REG	41,000.00
Fixed Income	SUPERVALU INC TERM LOAN BANK DUE 03-21-2019 BEO	94,719.94
Fixed Income	SUPERVALU INC TERM LOAN BANK DUE 03-21-2019 BEO	343,983.07
Fixed Income	SVC CORP INTL 5.375 DUE 01-15-2022	57,000.00
Fixed Income	SVC CORP INTL 5.375 DUE 01-15-2022	194,000.00
Fixed Income	SWEDEN(KINGDOM OF) 3.75% BDS 12/08/17 SEK'1051	1,200,000.00
Fixed Income	SWEDEN(KINGDOM OF) 3.75% BDS 12/08/17 SEK'1051	5,300,000.00
Fixed Income	SWEDEN(KINGDOM OF) 4.5% BDS 12/08/15 SEK'1049'	1,945,000.00
Fixed Income	SWEDEN(KINGDOM OF) 4.5% BDS 12/08/15 SEK'1049'	5,805,000.00
Fixed Income	SWEDEN(KINGDOM OF) 5% BDS 1/12/2020 SEK'1047'	500,000.00
Fixed Income	SWEDEN(KINGDOM OF) 5% BDS 1/12/2020 SEK'1047'	2,400,000.00
Fixed Income	SWEDISH EXPT CR GLOBAL 7.625% 30/06/2014	40,000.00
Fixed Income	SWEDISH EXPT CR GLOBAL 7.625% 30/06/2014	135,000.00
Fixed Income	SWIFT TRANSN CO TERM LN B-2 (2013) DUE 12-21-2017 BEO	15,700.01

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	SWIFT TRANSN CO TERM LN B-2 (2013) DUE 12-21-2017 BEO	72,260.44
Fixed Income	SYNIVERSE HLDGS INC DELAYED DRAW TERM LOAN DUE 04-23-2019 BEO	500,000.00
Fixed Income	SYNIVERSE HLDGS INC DELAYED DRAW TERM LOAN DUE 04-23-2019 BEO	250,000.00
Fixed Income	SYNIVERSE HLDGS INC REPLACEMENT TERM B LOAN DUE 04-23-2019 BEO	995,223.62
Fixed Income	SYNIVERSE HLDGS INC REPLACEMENT TERM B LOAN DUE 04-23-2019 BEO	98,253.76
Fixed Income	SYNOVUS FINL CORP 7.875 2-15-19	226,000.00
Fixed Income	SYNOVUS FINL CORP 7.875 2-15-19	692,000.00
Fixed Income	TAM CAP INC 7.375% DUE 04-25-2017	100,000.00
Fixed Income	TAM CAP INC 7.375% DUE 04-25-2017	140,000.00
Fixed Income	TELECOM ITALIA CAP 6% DUE 09-30-2034	120,000.00
Fixed Income	TELECOM ITALIA CAP 6% DUE 09-30-2034	545,000.00
Fixed Income	TELECOM ITALIA CAP 6.375% DUE 11-15-2033	465,000.00
Fixed Income	TELECOM ITALIA CAP 6.375% DUE 11-15-2033	2,060,000.00
Fixed Income	TELEFONICA 5.134% DUE 04-27-2020	300,000.00
Fixed Income	TELEFONICA 5.134% DUE 04-27-2020	1,650,000.00
Fixed Income	TELEFONICA 5.462% DUE 02-16-2021	150,000.00
Fixed Income	TELEFONICA 7.045% DUE 06-20-2036	150,000.00
Fixed Income	TELEFONICA 7.045% DUE 06-20-2036	1,125,000.00
Fixed Income	TEMPUR PEDIC INTERNATIONAL INC TERM B LOAN DUE 12-31-2019 BEO	425,843.64
Fixed Income	TENEDORA NEMAK SA 5.5% DUE 02-28-2023	30,000.00
Fixed Income	TENEDORA NEMAK SA 5.5% DUE 02-28-2023	100,000.00
Fixed Income	TENET HEALTHCARE 6.25 DUE 11-01-2018	97,000.00
Fixed Income	TENET HEALTHCARE 6.25 DUE 11-01-2018	433,000.00
Fixed Income	TENET HEALTHCARE 6.75% DUE 02-01-2020	1,000,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	TENET HEALTHCARE 6.75% DUE 02-01-2020	200,000.00
Fixed Income	TENET HEALTHCARE 6.875% DUE 11-15-2031	275,000.00
Fixed Income	TENET HEALTHCARE 6.875% DUE 11-15-2031	1,205,000.00
Fixed Income	TENET HEALTHCARE 8% DUE 08-01-2020	50,000.00
Fixed Income	TENET HEALTHCARE CORP 4.5 04/01/2021 USD100 144A	100,000.00
Fixed Income	TENET HEALTHCARE CORP 4.5 04/01/2021 USD100 144A	415,000.00
Fixed Income	TENNECO INC 6.875% DUE 12-15-2020	55,000.00
Fixed Income	TENNECO INC 6.875% DUE 12-15-2020	140,000.00
Fixed Income	TEREX CORP 6 DUE 05-15-2021	700,000.00
Fixed Income	TEREX CORP 6 DUE 05-15-2021	300,000.00
Fixed Income	THAILAND GOVERNMENT BOND 3.25% 16 JUN 2017 THB1000	9,700,000.00
Fixed Income	THAILAND GOVERNMENT BOND 3.25% 16 JUN 2017 THB1000	34,000,000.00
Fixed Income	THOMSON REUTERS .875 DUE 05-23-2016	290,000.00
Fixed Income	THOMSON REUTERS .875 DUE 05-23-2016	925,000.00
Fixed Income	TIME WARNER CABLE 3.5% DUE 02-01-2015	2,000,000.00
Fixed Income	TIME WARNER CABLE 5.85% DUE 05-01-2017	1,015,000.00
Fixed Income	TIME WARNER CABLE 5.85% DUE 05-01-2017	400,000.00
Fixed Income	TIME WARNER CABLE 7.3% DUE 07-01-2038	230,000.00
Fixed Income	TIME WARNER CABLE 7.3% DUE 07-01-2038	755,000.00
Fixed Income	TIME WARNER CABLE 7.5% DUE 04-01-2014	380,000.00
Fixed Income	TOKYO ELEC POWER 4.5% BDS 24/3/14 EUR50000	1,300,000.00
Fixed Income	TOWER AUTOMOTIVE HLDGS USA LLC BANK TERMLoAN DUE 04-16-2020 BEO	500,000.00
Fixed Income	TOWER AUTOMOTIVE HLDGS USA LLC BANK TERMLoAN DUE 04-16-2020 BEO	250,000.00
Fixed Income	TOYS R US DEL INC 7.375% DUE 09-01-2016	35,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	TOYS R US DEL INC 7.375% DUE 09-01-2016	150,000.00
Fixed Income	TOYS R US INC 7.375 DUE 10-15-2018 BEO	230,000.00
Fixed Income	TOYS R US INC 7.375 DUE 10-15-2018 BEO	1,035,000.00
Fixed Income	TOYS R US INC 10.375 DUE 08-15-2017 REG	80,000.00
Fixed Income	TOYS R US INC 10.375 DUE 08-15-2017 REG	250,000.00
Fixed Income	TRANSALTA CORP 4.5% DUE 11-15-2022	130,000.00
Fixed Income	TRANSALTA CORP 4.5% DUE 11-15-2022	365,000.00
Fixed Income	TRANSCAPITALINVEST 5.67% BDS 05/03/14 USD REGS	800,000.00
Fixed Income	TRANSOCEAN INC 6.375% DUE 12-15-2021	300,000.00
Fixed Income	TRANSOCEAN INC 6.375% DUE 12-15-2021	350,000.00
Fixed Income	TRANSOCEAN INC SR NT 2.5 10-15-2017	795,000.00
Fixed Income	TRIBUNE CO BANK TERM LOAN DUE 07-30-2019BEO	1,094,500.00
Fixed Income	TRIBUNE CO BANK TERM LOAN DUE 07-30-2019BEO	298,500.00
Fixed Income	TRINITY INDS INC SUB NT CONV 3.875% DUE 06-01-2036/06-01-2018 BEO	320,000.00
Fixed Income	TRINITY INDS INC SUB NT CONV 3.875% DUE 06-01-2036/06-01-2018 BEO	1,400,000.00
Fixed Income	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042	9,000,000.00
Fixed Income	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042	8,000,000.00
Fixed Income	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042	6,500,000.00
Fixed Income	TURKEY REP 4.875 DUE 04-16-2043	383,000.00
Fixed Income	TURKEY REP 4.875 DUE 04-16-2043	540,000.00
Fixed Income	TURKEY REP GLOBAL BD FLTG 6.25% DUE 09-26-2022 REG	384,000.00
Fixed Income	TURKEY REP GLOBAL NT 6.75% DUE 04-03-2018 BEO	205,000.00
Fixed Income	TURKEY REP GLOBAL NT 6.75% DUE 04-03-2018 BEO	655,000.00
Fixed Income	TURKEY REP NT 5.625% DUE 03-30-2021 REG	121,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	TURKEY REP NT 5.625% DUE 03-30-2021 REG	470,000.00
Fixed Income	TURKEY REP NT 5.625% DUE 03-30-2021 REG	235,000.00
Fixed Income	TURKEY REP T-BOND 8% DUE 02-14-2034 REG	678,000.00
Fixed Income	TURKEY REPUBLIC TBOND 6.25% 26/09/2022	606,000.00
Fixed Income	TURKEY(REP OF) 5.125% BDS 25/03/22 USD1000	575,000.00
Fixed Income	TURKEY(REP OF) 6.75% 03/04/2018 USD	211,000.00
Fixed Income	TURKEY(REP OF) 7.375% BDS 05/02/25 USD1000	197,000.00
Fixed Income	TURKEY(REP OF) 7.5% BDS 07/11/2019 USD1000	500,000.00
Fixed Income	TURKEY(REPUBLIC OF) 3.25 03/23/2023 USD1000	1,152,000.00
Fixed Income	TURKEY(REPUBLIC OF) GLOBAL BD 7.5% DUE 07-14-2017 REG	201,000.00
Fixed Income	TURKEY(REPUBLIC OF) GLOBAL NT 7.375% DUE02-05-2025 REG	187,000.00
Fixed Income	TURKEY(REPUBLIC OF) NT 7% DUE 09-26-2016REG	212,000.00
Fixed Income	TURKEY(REPUBLIC OF) NT 7.5% DUE 11-07-2019 REG	2,116,000.00
Fixed Income	TURKIYE GARANTI 5.25% DUE 09-13-2022	401,000.00
Fixed Income	TUTOR PERINI CORP 7.625 DUE 11-01-2018	45,000.00
Fixed Income	TUTOR PERINI CORP 7.625 DUE 11-01-2018	185,000.00
Fixed Income	TWCC Holding Corp. TERM LOAN DUE 12-11-2020 BEO	500,000.00
Fixed Income	TWCC Holding Corp. TERM LOAN DUE 12-11-2020 BEO	200,000.00
Fixed Income	TYCO ELECTRONICS 6.55% DUE 10-01-2017	545,000.00
Fixed Income	UCFC FDG CORP 6.506% DUE 01-15-2030	218,304.52
Fixed Income	UCFC FDG CORP 6.506% DUE 01-15-2030	55,158.79
Fixed Income	UCFC FDG CORP 6.726% DUE 10-15-2029	538,572.11
Fixed Income	UK(GOVT OF) 1.75% BDS 07/09/22 GBP0.01	10,500,000.00
Fixed Income	UK(GOVT OF) 1.75% BDS 07/09/22 GBP0.01	3,700,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	UK(GOVT OF) 4% TSY GLT 07/03/22 GBP0.01	10,300,000.00
Fixed Income	UK(GOVT OF) 4% TSY GLT 07/03/22 GBP0.01	2,700,000.00
Fixed Income	UKRAINE CABINET OF MINISTERS NT 144A 7.5% DUE 04-17-2023 REG	254,000.00
Fixed Income	UKRAINE CABINET OF MINISTERS NT 144A 7.8 11-28-2022 REG	564,000.00
Fixed Income	UKRAINE CABINET OF NT 144A 7.8% 28/11/2022	457,000.00
Fixed Income	UKRAINE(REP OF) 4.95% BDS 13/10/2015 EUR	182,000.00
Fixed Income	UKREXIMBANK 8.375% 27/04/2015	275,000.00
Fixed Income	UNION PAC CORP 6.125% DUE 02-15-2020	130,000.00
Fixed Income	UNIONBANCAL CORP 3.5 DUE 06-18-2022	375,000.00
Fixed Income	UNIONBANCAL CORP 3.5 DUE 06-18-2022	1,210,000.00
Fixed Income	UNITED MEXICAN STATES 4.75% 08/03/2044	226,000.00
Fixed Income	UNITED MEXICAN STATES 5.625% MTN 15/01/17 USD1000	210,000.00
Fixed Income	UNITED MEXICAN STATES 5.875 DUE 02-17-2014/02-17-2009 REG	250,000.00
Fixed Income	UNITED MEXICAN STATES SECURITIES DE DESARROLLO 6.0% 18/06/15	8,000.00
Fixed Income	UNITED MEXICAN STATES SECURITIES DE DESARROLLO 6.0% 18/06/15	36,000.00
Fixed Income	UNITED MEXICAN STATES TRANCHE # 6.05% 11/01/2040	1,890,000.00
Fixed Income	UNITED MEXICAN STS MEDIUM TERM NTS BOOK ENTRY NT 5.125% DUE 01-15-2020 BEO	246,000.00
Fixed Income	UNITED RENTALS NORTH AMER INC 6.125 DUE 06-15-2023	23,000.00
Fixed Income	UNITED STATES OF AMER TREAS BONDS 5.0808725 04-15-2028	7,722,000.00
Fixed Income	UNITED STATES OF AMER TREAS BONDS 5.0808725 04-15-2028	4,282,000.00
Fixed Income	UNITED STATES OF AMER TREAS BONDS 5.0808725 04-15-2028	3,390,500.00
Fixed Income	UNITED STATES OF AMER TREAS BONDS 0.625%TIPS 02-15-2043 USD1000	1,100,000.00
Fixed Income	UNITED STATES OF AMER TREAS BONDS 0.625%TIPS 02-15-2043 USD1000	500,000.00
Fixed Income	UNITED STATES OF AMER TREAS BONDS 0.625%TIPS 02-15-2043 USD1000	3,000,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	UNITED STATES OF AMER TREAS BONDS 0.625%TIPS 02-15-2043 USD1000	2,000,000.00
Fixed Income	UNITED STATES OF AMER TREAS BONDS 0.625%TIPS 02-15-2043 USD1000	2,500,000.00
Fixed Income	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'	1,340,000.00
Fixed Income	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'	6,930,000.00
Fixed Income	UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020	5,000,000.00
Fixed Income	UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020	7,000,000.00
Fixed Income	UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020	7,000,000.00
Fixed Income	UNITED STATES OF AMER TREAS NOTES 1 NTS 15/05/2014	255,000.00
Fixed Income	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	1,230,000.00
Fixed Income	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	2,015,000.00
Fixed Income	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	420,000.00
Fixed Income	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	1,015,000.00
Fixed Income	UNITED STATES TREAS BDS 2.125 2-15-2041	3,500,000.00
Fixed Income	UNITED STATES TREAS BDS 2.125 2-15-2041	3,500,000.00
Fixed Income	UNITED STATES TREAS BDS 2.125 2-15-2041	4,000,000.00
Fixed Income	UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 BEO	185,000.00
Fixed Income	UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 BEO	530,000.00
Fixed Income	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	730,000.00
Fixed Income	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	1,180,000.00
Fixed Income	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	455,000.00
Fixed Income	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	1,495,000.00
Fixed Income	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	25,000.00
Fixed Income	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG	2,105,000.00
Fixed Income	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG	5,555,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	265,000.00
Fixed Income	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	755,000.00
Fixed Income	UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG	1,100,000.00
Fixed Income	UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG	3,075,000.00
Fixed Income	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG	360,000.00
Fixed Income	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG	530,000.00
Fixed Income	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG	1,700,000.00
Fixed Income	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG	9,310,000.00
Fixed Income	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG	4,300,000.00
Fixed Income	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG	11,000,000.00
Fixed Income	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG	5,000,000.00
Fixed Income	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG	5,000,000.00
Fixed Income	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029	550,000.00
Fixed Income	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029	160,000.00
Fixed Income	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029	13,174,000.00
Fixed Income	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029	4,675,000.00
Fixed Income	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029	4,340,500.00
Fixed Income	UNITED STATES TREAS NTS .25 03-31-2015	295,000.00
Fixed Income	UNITED STATES TREAS NTS .25 03-31-2015	800,000.00
Fixed Income	UNITED STATES TREAS NTS 0.375 DUE 04-15-2015 REG	2,055,000.00
Fixed Income	UNITED STATES TREAS NTS .125 DUE 09-30-2013 REG	24,900,000.00
Fixed Income	UNITED STATES TREAS NTS .125 DUE 09-30-2013 REG	4,000,000.00
Fixed Income	UNITED STATES TREAS NTS .25 DUE 02-15-2015	2,665,000.00
Fixed Income	UNITED STATES TREAS NTS .25 DUE 02-15-2015	3,290,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	UNITED STATES TREAS NTS .625 09-30-2017 REG	860,000.00
Fixed Income	UNITED STATES TREAS NTS .625 09-30-2017 REG	2,335,000.00
Fixed Income	UNITED STATES TREAS NTS 0.25 10-31-2013	4,400,000.00
Fixed Income	UNITED STATES TREAS NTS 0.25 10-31-2013	700,000.00
Fixed Income	UNITED STATES TREAS NTS 1 DUE 10-31-2016	4,570,000.00
Fixed Income	UNITED STATES TREAS NTS 1 DUE 10-31-2016	14,755,000.00
Fixed Income	UNITED STATES TREAS NTS 1% DUE 05-31-2018 REG	655,000.00
Fixed Income	UNITED STATES TREAS NTS 1% DUE 05-31-2018 REG	1,080,000.00
Fixed Income	UNITED STATES TREAS NTS 1.25% TIPS 15/04/20 USD1000 07-15-2020	12,000,000.00
Fixed Income	UNITED STATES TREAS NTS 1.25% TIPS 15/04/20 USD1000 07-15-2020	10,000,000.00
Fixed Income	UNITED STATES TREAS NTS 1.25% TIPS 15/04/20 USD1000 07-15-2020	10,000,000.00
Fixed Income	UNITED STATES TREAS NTS 1.5 DUE 07-31-2016	835,000.00
Fixed Income	UNITED STATES TREAS NTS 1.5 DUE 07-31-2016	4,935,000.00
Fixed Income	UNITED STATES TREAS NTS 2 DUE 02-15-2022	34,000.00
Fixed Income	UNITED STATES TREAS NTS 2% DISC NT 30/11/2013 USD1000 2% DUE 11-30-2013 REG	2,200,000.00
Fixed Income	UNITED STATES TREAS NTS 2.125 DUE 12-31-2015	4,135,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 00152 4.625%DUE 02-15-2017 REG	1,195,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 00250 2.375%DUE 08-31-2014 REG	1,150,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 00250 2.375%DUE 08-31-2014 REG	3,450,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 00323 .75% DUE 12-15-2013 REG	3,100,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 00388 1.25% DUE 01-31-2019 REG	660,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 00388 1.25% DUE 01-31-2019 REG	2,335,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 00399 04-15-2017	5,000,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 00399 04-15-2017	16,000,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	UNITED STATES TREAS NTS DTD 00399 04-15-2017	15,000,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 00406 1.125%DUE 05-31-2019 REG	1,655,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 00406 1.125%DUE 05-31-2019 REG	380,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 00410 .75% DUE 06-30-2017 REG	145,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 00419 .25% DUE 08-31-2014 REG	105,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 00419 .25% DUE 08-31-2014 REG	295,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 00438 1.125%DUE 12-31-2019 REG	1,060,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 00438 1.125%DUE 12-31-2019 REG	3,085,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 01/15/2013 TIPS 01-15-2023	5,000,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 01/15/2013 TIPS 01-15-2023	15,000,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 01/15/2013 TIPS 01-15-2023	14,000,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG	2,990,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG	8,120,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG	56,900,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG	23,800,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 02/28/2013 .25% DUE 02-28-2015 REG	5,410,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 02/28/2013 .25% DUE 02-28-2015 REG	10,760,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 04/15/2013 04-15-2018	6,000,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 04/15/2013 04-15-2018	6,000,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG	2,600,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG	1,500,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG	1,510,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG	2,210,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 05/31/2013 1.375% DUE 05-31-2020 REG	750,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	UNITED STATES TREAS NTS DTD 05/31/2013 1.375% DUE 05-31-2020 REG	900,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 06/15/2012 .375% DUE 06-15-2015 REG	1,560,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 06/15/2012 .375% DUE 06-15-2015 REG	5,070,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 06/15/2013 .5% DUE 06-15-2016 REG	260,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 06/15/2013 .5% DUE 06-15-2016 REG	1,855,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG	700,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG	4,700,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 10-15-2011 0.5 10-15-2014	50,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG	6,000,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG	17,000,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 12/31/2011 .875% DUE 12-31-2016 REG	1,345,000.00
Fixed Income	UNITED STATES TREAS NTS DTD 12/31/2011 .875% DUE 12-31-2016 REG	3,585,000.00
Fixed Income	UNITED STATES TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG	26,200,000.00
Fixed Income	UNITED STATES TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG	6,000,000.00
Fixed Income	UNITED STATES TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG	4,980,500.00
Fixed Income	UNITED STATES TREAS NTS NT .375 DUE 06-30-2013 REG	3,500,000.00
Fixed Income	UNITED STATES TREAS NTS NT .375 DUE 06-30-2013 REG	2,300,000.00
Fixed Income	UNITED STATES TREAS NTS NT 2.375% DUE 10-31-2014 REG	715,000.00
Fixed Income	UNITED STATES TREAS NTS NT 2.375% DUE 10-31-2014 REG	1,770,000.00
Fixed Income	UNITED STATES TREAS NTS TNOTE .25% DUE 09-15-2014 REG	3,485,000.00
Fixed Income	UNITED STATES TREAS NTS TNOTE 1 DUE 08-31-2016 REG	3,175,000.00
Fixed Income	UNITED STATES TREAS NTS TNOTE 1 DUE 08-31-2016 REG	8,020,000.00
Fixed Income	UNITED SURGICAL PARTNERS INTL INC INCREMENTAL TERM LOAN DUE 04-03-2019 BEO	1,492,500.00
Fixed Income	UNITED SURGICAL PARTNERS INTL INC INCREMENTAL TERM LOAN DUE 04-03-2019 BEO	298,500.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	UNITED SURGICAL PARTNERS INTL INC INCREMENTAL TERM LOAN DUE 04-03-2019 BEO	106,402.82
Fixed Income	UNITED SURGICAL PARTNERS INTL INC INCREMENTAL TERM LOAN DUE 04-03-2019 BEO	450,468.84
Fixed Income	UNITED SURGICAL PARTNERS INTL INC 9 DUE 04-01-2020	63,000.00
Fixed Income	UNITED SURGICAL PARTNERS INTL INC 9 DUE 04-01-2020	279,000.00
Fixed Income	UNITEDHEALTH GROUP 2.875% DUE 03-15-2023	335,000.00
Fixed Income	UNITEDHEALTH GROUP 2.875% DUE 03-15-2023	1,370,000.00
Fixed Income	UNITYMEDIA HESSEN GMBH & CO KG / UNITYMEDIA NRW GMBH 144A 5.5 01-15-2023	63,000.00
Fixed Income	UNITYMEDIA HESSEN GMBH & CO KG / UNITYMEDIA NRW GMBH 144A 5.5 01-15-2023	265,000.00
Fixed Income	UNIVERSITY CALIF REVS 1.796% 07-01-2019 BEO TAXABLE	405,000.00
Fixed Income	UNIVERSITY CALIF REVS 1.796% 07-01-2019 BEO TAXABLE	1,365,000.00
Fixed Income	UNIVISION COMMUNICATIONS INC TERM LOAN BANK DUE 03-01-2020 BEO	748,125.00
Fixed Income	UNIVISION COMMUNICATIONS INC TERM LOAN BANK DUE 03-01-2020 BEO	249,375.00
Fixed Income	UNIVISION COMMUNICATIONS INC TERM LOAN C2 DUE 03-01-2020 BEO	598,500.00
Fixed Income	UNIVISION COMMUNICATIONS INC TERM LOAN C2 DUE 03-01-2020 BEO	149,625.00
Fixed Income	UNIVISION COMMUNICATIONS INC TERM LOAN C2 DUE 03-01-2020 BEO	34,912.50
Fixed Income	UNIVISION COMMUNICATIONS INC TERM LOAN C2 DUE 03-01-2020 BEO	134,662.50
Fixed Income	UNVL HOSP SVCS INC 7.625 DUE 08-15-2020	50,000.00
Fixed Income	UNVL HOSP SVCS INC 7.625 DUE 08-15-2020	214,000.00
Fixed Income	UPC FINANCING PARTNERSHIP TERM LN DUE 01-01-2021 BEO	1,000,000.00
Fixed Income	UPC FINANCING PARTNERSHIP TERM LN DUE 01-01-2021 BEO	200,000.00
Fixed Income	URUGUAY (GOVT OF) 7.625% DUE 03-21-2036 REG	119,255.00
Fixed Income	URUGUAY REP PIK BD 7.875% DUE 01-15-2033REG	160,000.00
Fixed Income	URUGUAY REP UI GLOBAL BD 12-15-2028	3,395,000.00
Fixed Income	URUGUAY REP UI GLOBAL BD 12-15-2028	14,425,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	URUGUAY(REP OF) GLOBAL NT DTD 11/18/20058 DUE 11-18-2022 REG SF	600,870.00
Fixed Income	US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	898,378.51
Fixed Income	US AWYS 2013-1 PASS THRU TRS 5.375 11-15-2021	95,000.00
Fixed Income	US FOODS INC 8.5% DUE 06-30-2019	150,000.00
Fixed Income	US FOODS INC NEW TERM LOAN B DUE 05-31-2021 BEO	750,000.00
Fixed Income	US FOODS INC NEW TERM LOAN B DUE 05-31-2021 BEO	150,000.00
Fixed Income	US RENAL CARE INC TERM LOAN (SECOND LIEN) DUE 01-03-2020 BEO	101,000.00
Fixed Income	US RENAL CARE INC TERM LOAN (SECOND LIEN) DUE 01-03-2020 BEO	440,000.00
Fixed Income	US RENAL CARE INC TERM LOAN B 2012 DUE 07-03-2019 BEO	99,990.00
Fixed Income	US RENAL CARE INC TERM LOAN B 2012 DUE 07-03-2019 BEO	435,600.00
Fixed Income	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG	415,000.00
Fixed Income	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG	845,000.00
Fixed Income	US TREAS BDS 4.375 DUE 05-15-2040 REG	410,000.00
Fixed Income	US TREAS BDS 4.375 DUE 05-15-2040 REG	1,535,000.00
Fixed Income	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG	3,120,000.00
Fixed Income	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG	610,000.00
Fixed Income	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG	12,000,000.00
Fixed Income	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG	5,518,000.00
Fixed Income	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG	5,415,500.00
Fixed Income	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG	5,340,000.00
Fixed Income	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG	690,000.00
Fixed Income	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG	5,000,000.00
Fixed Income	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG	4,500,000.00
Fixed Income	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG	18,310,000.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Fixed Income	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG	8,600,000.00
Fixed Income	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG	12,000,000.00
Fixed Income	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG	5,000,000.00
Fixed Income	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG	5,075,000.00
Fixed Income	US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	245,000.00
Fixed Income	US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	675,000.00
Fixed Income	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO	700,000.00
Fixed Income	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO	200,000.00
Fixed Income	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO	9,185,000.00
Fixed Income	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO	8,000,000.00
Fixed Income	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO	7,540,500.00
Fixed Income	US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG	4,539,000.00
Fixed Income	US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG	1,500,000.00
Fixed Income	US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG	1,980,500.00
Fixed Income	US TREAS NTS .25 DUE 07-15-2015 REG	1,485,000.00
Fixed Income	US TREAS NTS .25 DUE 07-15-2015 REG	5,205,000.00
Fixed Income	US TREAS NTS .50 DUE 11-15-2013 REG	3,300,000.00
Fixed Income	US TREAS NTS 00377 .25 DUE 11-30-2013 REG	3,300,000.00
Fixed Income	US TREAS NTS 00377 .25 DUE 11-30-2013 REG	400,000.00
Fixed Income	US TREAS NTS 4.625 DUE 11-15-2016 REG	240,000.00
Fixed Income	US TREAS NTS DTD 00284 3.25 DUE 03-31-2017 REG	2,400,000.00
Fixed Income	US TREAS NTS DTD 00314 0.5 DUE 10-15-2013 REG	2,100,000.00
Fixed Income	US TREAS NTS DTD 00314 0.5 DUE 10-15-2013 REG	100,000.00
Fixed Income	US TREAS NTS DTD 00353 .75 DUE 06-15-2014 REG	2,755,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	US TREAS NTS DTD 00362 .50 DUE 08-15-2014 REG	3,515,000.00
Fixed Income	US TREAS NTS DTD 00362 .50 DUE 08-15-2014 REG	8,675,000.00
Fixed Income	US TREAS NTS INDEX LINKED 1.625 DUE 01-15-2018 REG	16,000,000.00
Fixed Income	US TREAS NTS INDEX LINKED 1.625 DUE 01-15-2018 REG	5,000,000.00
Fixed Income	US TREAS NTS INDEX LINKED 1.625 DUE 01-15-2018 REG	4,500,000.00
Fixed Income	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2013 REG	6,250,000.00
Fixed Income	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2015 REG	6,000,000.00
Fixed Income	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2015 REG	5,920,500.00
Fixed Income	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG	10,600,000.00
Fixed Income	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG	6,000,000.00
Fixed Income	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG	5,500,000.00
Fixed Income	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG	15,300,000.00
Fixed Income	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG	6,090,000.00
Fixed Income	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG	5,980,500.00
Fixed Income	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG	8,600,000.00
Fixed Income	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG	5,000,000.00
Fixed Income	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG	4,000,000.00
Fixed Income	US TREAS NTS INDEX LINKED 2.36434 DUE 01-15-2014 REG	15,400,000.00
Fixed Income	US TREAS NTS INDEX LINKED NOTE .125 DUE 01-15-2022 REG	4,000,000.00
Fixed Income	US TREAS NTS INDEX LINKED NOTE .125 DUE 01-15-2022 REG	15,000,000.00
Fixed Income	US TREAS NTS INDEX LINKED NOTE .125 DUE 01-15-2022 REG	13,000,000.00
Fixed Income	US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG	5,000,000.00
Fixed Income	US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG	4,900,000.00
Fixed Income	US TREAS NTS INDEX LINKED NOTES 1.625 DUE 01-15-2015 REG	4,100,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	US TREAS NTS INDEX LINKED NOTES 1.625 DUE 01-15-2015 REG	7,272,000.00
Fixed Income	US TREAS NTS INDEX LINKED NOTES 1.625 DUE 01-15-2015 REG	7,240,500.00
Fixed Income	US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG	14,500,000.00
Fixed Income	US TREAS NTS INFLATION LINKED 2.50 DUE 07-15-2016 REG	13,000,000.00
Fixed Income	US TREAS NTS INFLATION LINKED 2.50 DUE 07-15-2016 REG	6,322,000.00
Fixed Income	US TREAS NTS INFLATION LINKED 2.50 DUE 07-15-2016 REG	6,095,500.00
Fixed Income	US TREAS NTS TIPS 07-15-2022	10,000,000.00
Fixed Income	US TREAS NTS TIPS 07-15-2022	15,000,000.00
Fixed Income	US TREAS NTS TIPS 07-15-2022	14,000,000.00
Fixed Income	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021	5,000,000.00
Fixed Income	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021	13,000,000.00
Fixed Income	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021	12,000,000.00
Fixed Income	US TREASURY DTD 02/15/2010 02-15-2040	6,000,000.00
Fixed Income	US TREASURY DTD 02/15/2010 02-15-2040	2,500,000.00
Fixed Income	US TREASURY DTD 02/15/2010 02-15-2040	3,000,000.00
Fixed Income	USA TREASURY NTS 0.5% TIPS 15/04/15 USD1000 04-15-2015	8,000,000.00
Fixed Income	USA TREASURY NTS 0.5% TIPS 15/04/15 USD1000 04-15-2015	8,000,000.00
Fixed Income	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021	14,000,000.00
Fixed Income	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021	12,000,000.00
Fixed Income	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021	12,000,000.00
Fixed Income	USA TREASURY NTS TIPS DTD 00340 04-15-2016	5,000,000.00
Fixed Income	USA TREASURY NTS TIPS DTD 00340 04-15-2016	14,500,000.00
Fixed Income	USA TREASURY NTS TIPS DTD 00340 04-15-2016	13,000,000.00
Fixed Income	USB CAP IX NORMAL INCOME TR SECS DUE 10-29-2049/04-15-2011 REG	355,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	USB CAP IX NORMAL INCOME TR SECS DUE 10-29-2049/04-15-2011 REG	815,000.00
Fixed Income	USG CORP 6.3% DUE 11-15-2016	175,000.00
Fixed Income	USG CORP SR NT STEP DUE 01-15-2018 BEO	15,000.00
Fixed Income	USG CORP SR NT STEP DUE 01-15-2018 BEO	75,000.00
Fixed Income	USI HOLDINGS CORP TERM BANK LOAN DUE 12-27-2019 BEO	995,000.00
Fixed Income	USI HOLDINGS CORP TERM BANK LOAN DUE 12-27-2019 BEO	199,000.00
Fixed Income	UTD AIRLINES INC 10.4 DUE 11-01-2016	547,834.75
Fixed Income	UTD AIRLS PASS 9.75 DUE 01-15-2017	28,449.48
Fixed Income	UTD AIRLS PASS 9.75 DUE 01-15-2017	131,578.84
Fixed Income	UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040	250,000.00
Fixed Income	UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040	60,000.00
Fixed Income	UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040	220,000.00
Fixed Income	UTD MEXICAN STS MEDIUM TERM NTS BOOK ENTRY 6.75 DUE 09-27-2034 REG	1,333,000.00
Fixed Income	UTD MEXICAN STS MEDIUM TERM NTS BOOK TRANCHE # TR 00024 5.75 DUE 10-12-2110	1,102,000.00
Fixed Income	UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044	500,000.00
Fixed Income	UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044	1,420,000.00
Fixed Income	UTD RENTALS N 7.375 DUE 05-15-2020	350,000.00
Fixed Income	UTD RENTALS N 7.375 DUE 05-15-2020	188,000.00
Fixed Income	UTD RENTALS N 7.625 DUE 04-15-2022	55,000.00
Fixed Income	UTD RENTALS N 7.625 DUE 04-15-2022	212,000.00
Fixed Income	UTD RENTALS N 7.625 DUE 04-15-2022	721,000.00
Fixed Income	UTD RENTALS N AMER 5.75% DUE 07-15-2018	45,000.00
Fixed Income	UTD STATES TREAS .125% DUE 04-30-2015	1,730,000.00
Fixed Income	UTD STATES TREAS .125% DUE 04-30-2015	5,740,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	UTD STATES TREAS .25% DUE 05-31-2015	385,000.00
Fixed Income	UTD STATES TREAS .375% DUE 02-15-2016	535,000.00
Fixed Income	UTD STATES TREAS .375% DUE 02-15-2016	1,965,000.00
Fixed Income	UTD STATES TREAS .375% DUE 03-15-2015	795,000.00
Fixed Income	UTD STATES TREAS .375% DUE 03-15-2015	1,375,000.00
Fixed Income	UTD STATES TREAS 1% DUE 09-30-2016	4,090,000.00
Fixed Income	UTD STATES TREAS 1% DUE 09-30-2016	18,380,000.00
Fixed Income	UTD STATES TREAS 1.25% DUE 04-15-2014	3,970,000.00
Fixed Income	UTD STATES TREAS 1.25% DUE 04-15-2014	6,265,000.00
Fixed Income	UTD STATES TREAS 1.375% DUE 09-30-2018	1,585,000.00
Fixed Income	UTD STATES TREAS 1.375% DUE 09-30-2018	3,995,000.00
Fixed Income	UTD STATES TREAS 1.50 DUE 06-30-2016	2,945,000.00
Fixed Income	UTD STATES TREAS 1.50 DUE 06-30-2016	7,230,000.00
Fixed Income	UTD STATES TREAS 2.625 DUE 07-15-2017	5,000,000.00
Fixed Income	UTD STATES TREAS 2.625 DUE 07-15-2017	4,500,000.00
Fixed Income	UTD STS STL CORP 6.65% DUE 06-01-2037	490,000.00
Fixed Income	UTD STS STL CORP 6.65% DUE 06-01-2037	2,181,000.00
Fixed Income	UTD STS STL CORP 6.875 DUE 04-01-2021	210,000.00
Fixed Income	UTD STS STL CORP NEW SR NT CONV 2.75 DUE04-01-2019 REG	80,000.00
Fixed Income	UTD STS STL CORP NEW SR NT CONV 2.75 DUE04-01-2019 REG	330,000.00
Fixed Income	VA ELEC & PWR CO 5.95% DUE 09-15-2017	565,000.00
Fixed Income	VA ELEC & PWR CO 5.95% DUE 09-15-2017	565,000.00
Fixed Income	VALEANT PHARMACEUTICALS INTERNATIONAL INC TERM LOAN E DUE 06-26-2020 BEO	800,000.00
Fixed Income	VALEANT PHARMACEUTICALS INTERNATIONAL INC TERM LOAN E DUE 06-26-2020 BEO	75,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	VALEANT PHARMACEUTICALS INTERNATIONAL INC TERM LOAN E DUE 06-26-2020 BEO	65,000.00
Fixed Income	VALEANT PHARMACEUTICALS INTERNATIONAL INC TERM LOAN E DUE 06-26-2020 BEO	230,000.00
Fixed Income	VALEANT PHARMACEUTICALS INTL INC SER C-1TRANCHE B TERM LOAN DUE 12-11-2019 BEO	748,125.00
Fixed Income	VALEANT PHARMACEUTICALS INTL INC SER C-1TRANCHE B TERM LOAN DUE 12-11-2019 BEO	199,500.00
Fixed Income	VALEANT PHARMACEUTICALS INTL INC SER D-1TRANCHE B TERM LOAN DUE 02-13-2019 BEO	148,876.88
Fixed Income	VANGUARD HLTH HLDG 7.75% DUE 02-01-2019	205,000.00
Fixed Income	VANGUARD HLTH HLDG 7.75% DUE 02-01-2019	601,000.00
Fixed Income	VANGUARD HLTH HLDG 7.75% DUE 02-01-2019	38,000.00
Fixed Income	VANGUARD HLTH HLDG 7.75% DUE 02-01-2019	131,000.00
Fixed Income	VANGUARD HLTH HLDG 8% DUE 02-01-2018	78,000.00
Fixed Income	VANTAGE DRILLING COMPANY TERM LOAN DUE 10-02-2017 BEO	57,750.00
Fixed Income	VANTAGE DRILLING COMPANY TERM LOAN DUE 10-02-2017 BEO	245,437.50
Fixed Income	VAR RT DUE 12-29-2049 BEO	174,000.00
Fixed Income	VENEZ 12.75% 23/08/22	1,218,700.00
Fixed Income	VENEZUELA REP GLOBAL BD 9.25% DUE 09-15-2027 REG	924,000.00
Fixed Income	VENEZUELA(REP OF) 6 DUE 12-09-2020 REG	695,000.00
Fixed Income	VERITAS CLO II LTD FLTG RT 4.52810001373% DUE 07-11-2021	1,026,000.00
Fixed Income	VERITAS CLO II LTD FLTG RT 4.52810001373% DUE 07-11-2021	367,000.00
Fixed Income	VERIZON WIRELESS 8.5% DUE 11-15-2018	500,000.00
Fixed Income	VERIZON WIRELESS 8.5% DUE 11-15-2018	685,000.00
Fixed Income	VERIZON WIRELESS 8.5% DUE 11-15-2018	3,600,000.00
Fixed Income	VIACOM INC NEW 6.125% DUE 10-05-2017	170,000.00
Fixed Income	VIASAT INC 6.875 DUE 06-15-2020	850,000.00
Fixed Income	VIASAT INC 6.875 DUE 06-15-2020	150,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	VIDEOTRON LTEE 5% DUE 07-15-2022	199,000.00
Fixed Income	VIDEOTRON LTEE 5% DUE 07-15-2022	880,000.00
Fixed Income	VIDEOTRON LTEE 7.125% BDS 15/01/20 CAD1000	60,000.00
Fixed Income	VIDEOTRON LTEE 7.125% BDS 15/01/20 CAD1000	275,000.00
Fixed Income	VIRGIN MEDIA INVT HLDGS LTD TERM LN B DUE 12-31-2020 BEO	525,000.00
Fixed Income	VIRGIN MEDIA INVT HLDGS LTD TERM LN B DUE 12-31-2020 BEO	400,000.00
Fixed Income	VIRGIN MEDIA INVT HLDGS LTD TERM LN B DUE 12-31-2020 BEO	65,000.00
Fixed Income	VIRGIN MEDIA INVT HLDGS LTD TERM LN B DUE 12-31-2020 BEO	240,000.00
Fixed Income	VISANT CORP 10 DUE 10-01-2017	195,000.00
Fixed Income	VISANT CORP 10 DUE 10-01-2017	885,000.00
Fixed Income	VISANT CORPORATION TRANCHE B TERM LN DUE12-22-2016 BEO	496,228.20
Fixed Income	VISANT CORPORATION TRANCHE B TERM LN DUE12-22-2016 BEO	197,917.40
Fixed Income	VISTEON CORP 6.75 DUE 04-15-2019	192,000.00
Fixed Income	VISTEON CORP 6.75 DUE 04-15-2019	322,000.00
Fixed Income	VODAFONE GROUP PLC 1.5% DUE 02-19-2018	560,000.00
Fixed Income	VODAFONE GROUP PLC 1.5% DUE 02-19-2018	1,920,000.00
Fixed Income	VOLVO TREAS AB 5.95% DUE 04-01-2015	25,000.00
Fixed Income	VOLVO TREAS AB 5.95% DUE 04-01-2015	110,000.00
Fixed Income	VTB CAPITAL SA LUX 6.25% NTS 30/06/35 USD'REGS	112,000.00
Fixed Income	VTB CAPITAL SA LUX 6.315% MTN 22/02/18 USD'REG	200,000.00
Fixed Income	VTB CAPITAL SA LUX 6.875% BDS 29/05/18 USD1000	250,000.00
Fixed Income	VTB CAPITAL SA LUXEMBOURG 6.95% 17/10/2022	200,000.00
Fixed Income	W CORPORATION TERM LN B8 DUE 06-30-2018BEO	999,410.66
Fixed Income	W CORPORATION TERM LN B8 DUE 06-30-2018BEO	249,852.66

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Fixed Income	WA REAL ESTATE 3.95% DUE 10-15-2022	75,000.00
Fixed Income	WA REAL ESTATE 3.95% DUE 10-15-2022	210,000.00
Fixed Income	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00008 6 DUE 11-15-2017	500,000.00
Fixed Income	WACHOVIA CAP TR III FIXED-FLTG RATE BD DUE 12-31-2049 REG	305,000.00
Fixed Income	WACHOVIA CAP TR III FIXED-FLTG RATE BD DUE 12-31-2049 REG	345,000.00
Fixed Income	WACHOVIA CORP 4.875 DUE 02-15-2014 BEO	2,345,000.00
Fixed Income	WACHOVIA CORP 5.75% DUE 02-01-2018	3,000,000.00
Fixed Income	WACHOVIA CORP NEW 5.625% DUE 10-15-2016	2,000,000.00
Fixed Income	WACHOVIA CORP NEW 5.625% DUE 10-15-2016	600,000.00
Fixed Income	WALGREEN CO 1.8% DUE 09-15-2017	2,200,000.00
Fixed Income	WAL-MART STORES 2.55% DUE 04-11-2023	475,000.00
Fixed Income	WAL-MART STORES 2.55% DUE 04-11-2023	1,625,000.00
Fixed Income	WALTER INVT MGMT CORP TERM LN DUE 11-15-2017 BEO	144,176.42
Fixed Income	WALTER INVT MGMT CORP TERM LN DUE 11-15-2017 BEO	567,735.76
Fixed Income	WARNER CHILCOTT CO INC TERM B-1 LOAN DUE03-15-2018 BEO	11,858.56
Fixed Income	WARNER CHILCOTT CO INC TERM B-1 LOAN DUE03-15-2018 BEO	53,311.64
Fixed Income	WARNER CHILCOTT CO INC TERM B2 LN DUE 03-15-2018 BEO	1,594.77
Fixed Income	WARNER CHILCOTT CO INC TERM B2 LN DUE 03-15-2018 BEO	7,169.44
Fixed Income	WARNER CHILCOTT CO INC TERM LN B3 DUE 03-15-2018 BEO	9,344.73
Fixed Income	WARNER CHILCOTT CO INC TERM LN B3 DUE 03-15-2018 BEO	42,010.54
Fixed Income	WARNER CHILCOTT CO LLC ADDITIONAL TERM B-1 LOAN DUE 03-15-2018 BEO	5,162.28
Fixed Income	WARNER CHILCOTT CO LLC ADDITIONAL TERM B-1 LOAN DUE 03-15-2018 BEO	23,207.84
Fixed Income	WARNER MUSIC GROUP DELYAED TERM LOAN DUE07-07-2020 BEO	67,073.17
Fixed Income	WARNER MUSIC GROUP DELYAED TERM LOAN DUE07-07-2020 BEO	33,536.59

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	WASTE MGMT INC DEL 7.75% DUE 05-15-2032	155,000.00
Fixed Income	WASTE MGMT INC DEL 7.75% DUE 05-15-2032	425,000.00
Fixed Income	WELLPOINT INC 3.7% DUE 08-15-2021	145,000.00
Fixed Income	WELLPOINT INC 3.7% DUE 08-15-2021	420,000.00
Fixed Income	WESCO DISTR INC TERM LN LIEN 1 DUE 12-12-2019 BEO	498,750.00
Fixed Income	WESCO DISTR INC TERM LN LIEN 1 DUE 12-12-2019 BEO	249,375.00
Fixed Income	WEST CORP 7.875 DUE 01-15-2019	850,000.00
Fixed Income	WEST CORP 7.875 DUE 01-15-2019	150,000.00
Fixed Income	WESTPAC BKG CORP 7.25% BDS 11/2/20 AUD'2086'	100,000.00
Fixed Income	WESTPAC BKG CORP 7.25% BDS 11/2/20 AUD'2086'	200,000.00
Fixed Income	WHITE NIGHTS FIN 10.5% MTN 25/03/2014 USD	800,000.00
Fixed Income	WHITING PETE CORP SR SUB NT 6.5 DUE 10-01-2018	6,000.00
Fixed Income	WHITING PETE CORP SR SUB NT 6.5 DUE 10-01-2018	29,000.00
Fixed Income	WIDEOPENWEST FIN 10.25% DUE 07-15-2019	70,000.00
Fixed Income	WIDEOPENWEST FIN 10.25% DUE 07-15-2019	255,000.00
Fixed Income	WIDEOPENWEST FIN LLC SHORT-DATE \$ TERM LN DUE 07-19-2017 BEO	500,000.00
Fixed Income	WIDEOPENWEST FIN LLC TERM LN B 2013 DUE 03-15-2019 BEO	992,500.00
Fixed Income	WIDEOPENWEST FIN LLC TERM LN B 2013 DUE 03-15-2019 BEO	248,125.00
Fixed Income	WIDEOPENWEST FIN LLC TERM LN B 2013 DUE 03-15-2019 BEO	89,325.00
Fixed Income	WIDEOPENWEST FIN LLC TERM LN B 2013 DUE 03-15-2019 BEO	386,107.31
Fixed Income	WIND ACQSTN FIN S 6.5% DUE 04-30-2020	253,000.00
Fixed Income	WIND ACQSTN FIN S 6.5% DUE 04-30-2020	918,000.00
Fixed Income	WINDSTREAM CORP 7.75% DUE 10-15-2020	1,000,000.00
Fixed Income	WINDSTREAM CORP 7.75% DUE 10-15-2020	250,000.00

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Asset Category	Asset Description	Shares/Par Value
Fixed Income	WINDSTREAM CORP 7.75% DUE 10-15-2020	235,000.00
Fixed Income	WINDSTREAM CORP 7.75% DUE 10-15-2020	481,000.00
Fixed Income	WINDSTREAM CORP SR NT 7.5 DUE 06-01-2022	95,000.00
Fixed Income	WINDSTREAM CORP SR NT 7.5 DUE 06-01-2022	410,000.00
Fixed Income	WMG ACQUISITION CORP 11.5 DUE 10-01-2018 REG	105,000.00
Fixed Income	WMG ACQUISITION CORP 11.5 DUE 10-01-2018 REG	320,000.00
Fixed Income	WMG ACQUISITION CORP TERM LOAN DUE 07-07-2020 BEO	432,926.83
Fixed Income	WMG ACQUISITION CORP TERM LOAN DUE 07-07-2020 BEO	216,463.41
Fixed Income	WPE INTL 10.375% DUE 09-30-2020	100,000.00
Fixed Income	WPE INTL 10.375% DUE 09-30-2020	300,000.00
Fixed Income	XEROX CORP 4.25% DUE 02-15-2015	1,000,000.00
Fixed Income	XILINX INC SR NT CONV 2.625% DUE 06-15-2017 REG	70,000.00
Fixed Income	XILINX INC SR NT CONV 2.625% DUE 06-15-2017 REG	290,000.00
Fixed Income	XL CAP LTD FLTG RT 6.5% DUE 12-31-2049	55,000.00
Fixed Income	XL CAP LTD FLTG RT 6.5% DUE 12-31-2049	225,000.00
Fixed Income	ZAYO GROUP LLC / 8.125% DUE 01-01-2020	65,000.00
Fixed Income	ZAYO GROUP LLC / 8.125% DUE 01-01-2020	282,000.00
Fixed Income	ZAYO GROUP LLC / ZAYO CAP INC 10.125 DUE07-01-2020	83,000.00
Fixed Income	ZAYO GROUP LLC / ZAYO CAP INC 10.125 DUE07-01-2020	359,000.00
Fixed Income	ZAYO GROUP LLC / ZAYO CAP INC TERM LOAN B DUE 07-02-2019 BEO	1,000,000.00
Fixed Income	ZAYO GROUP LLC / ZAYO CAP INC TERM LOAN B DUE 07-02-2019 BEO	250,000.00
Fixed Income	ZIONS 5.8 DUE 12-29-2049	70,000.00
Fixed Income	ZIONS 5.8 DUE 12-29-2049	245,000.00
Hedge Fund	BLACKSTONE HENRY CLAY FUND LLC	334,350,820.16

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Asset Category	Asset Description	Shares/Par Value
Hedge Fund	BLACKSTONE HENRY CLAY FUND LLC	104,810,121.84
Hedge Fund	CF ABERDEEN DE BUSINESS TR EMERGING MARKETS EQTY FD	883,790.29
Hedge Fund	CF ABERDEEN DE BUSINESS TR EMERGING MARKETS EQTY FD	2,107,228.58
Hedge Fund	H/2 CREDIT PARTNERS LP	82,500,000.00
Hedge Fund	H/2 CREDIT PARTNERS LP	20,500,000.00
Hedge Fund	NEWPORT COLONELS, LLC	340,029,500.00
Hedge Fund	NEWPORT COLONELS, LLC	106,601,738.00
Liabilities	CDS / STS BARCGB33 06-20-2017 SWPC021S1	-1,200,000.00
Liabilities	CDS / STS CME_CSFBUS 06-20-2017 SWPC133S6	-2,178,000.00
Liabilities	CDS / STS CME_CSFBUS 06-20-2017 SWPC133S6	-4,257,000.00
Liabilities	CDS / STS CME_CSFBUS 06-20-2017 SWPC133S6	-3,168,000.00
Liabilities	CDS / STS CME_CSFBUS 06-20-2017 SWPC133S6	-2,178,000.00
Liabilities	CDS / STS CME_CSFBUS 06-20-2017 SWPC133S6	-4,257,000.00
Liabilities	CDS / STS CME_CSFBUS 06-20-2017 SWPC133S6	-3,861,000.00
Liabilities	CDS / STS CME_CSFBUS 06-20-2017 SWPC133S6	-3,663,000.00
Liabilities	CDS / STS CME_CSFBUS 06-20-2017 SWPC133S6	-594,000.00
Liabilities	CDS / STS CME_CSFBUS 06-20-2017 SWPC133S6	-990,000.00
Liabilities	CDS / STS CME_CSFBUS 06-20-2017 SWPC133S6	-495,000.00
Liabilities	CDS / STS CME_CSFBUS 06-20-2017 SWPC133S6	-792,000.00
Liabilities	CDS / STS CME_CSFBUS 06-20-2017 SWPC133S6	-891,000.00
Liabilities	CDS / STS CME_CSFBUS 06-20-2017 SWPC133S6	-1,089,000.00
Liabilities	CDS / STS CME_CSFBUS 06-20-2017 SWPC133S6	-1,089,000.00
Liabilities	CDS / STS CME_CSFBUS 12-20-2017 SWPC828U1	-2,100,000.00
Liabilities	CDS / STS CME_CSFBUS 12-20-2017 SWPC828U1	-700,000.00

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Asset Category	Asset Description	Shares/Par Value
Liabilities	CDS / STS CME_CSFBUS 12-20-2017 SWPC828U1	-200,000.00
Liabilities	CDS / STS CME_CSFBUS 12-20-2017 SWPC828U1	-1,300,000.00
Liabilities	CDS / STS CME_CSFBUS 12-20-2017 SWPC828U1	-2,100,000.00
Liabilities	CDS / STS CME_CSFBUS 12-20-2017 SWPC828U1	-2,000,000.00
Liabilities	CDS / STS CME_CSFBUS 12-20-2017 SWPC828U1	-200,000.00
Liabilities	CDS / STS CME_CSFBUS 12-20-2017 SWPC828U1	-200,000.00
Liabilities	CDS / STS CME_GOLDUS 12-20-2017 SWPC828U1	-3,000,000.00
Liabilities	CDS / STS CME_GOLDUS 12-20-2017 SWPC828U1	-3,000,000.00
Liabilities	CDS / STS CME_GOLDUS 12-20-2017 SWPC828U1	-800,000.00
Liabilities	CDS / STS CME_GOLDUS 12-20-2017 SWPC828U1	-800,000.00
Liabilities	CDS / STS ICE_CSFBUS 06-20-2018 SWPC719X7	-4,000,000.00
Liabilities	CDS / STS ICE_CSFBUS 06-20-2018 SWPC719X7	-4,000,000.00
Liabilities	CDS / STS ICE_CSFBUS 06-20-2018 SWPC719X7	-200,000.00
Liabilities	CDS / STS ICE_CSFBUS 06-20-2018 SWPC719X7	-200,000.00
Liabilities	CDS / STS ICE_CSFBUS 20/06/2017 SWPC768X7	-3,100,000.00
Liabilities	CDS / STS ICE_CSFBUS 20/06/2017 SWPC768X7	-800,000.00
Liabilities	CDS / STS ICE_SBSIUS 06-20-2018 SWPC719X7	-1,900,000.00
Liabilities	CDS / STS ICE_SBSIUS 06-20-2018 SWPC719X7	-2,800,000.00
Liabilities	CDS / STS ICE_SBSIUS 06-20-2018 SWPC719X7	-200,000.00
Liabilities	CDS / STS ICE_SBSIUS 06-20-2018 SWPC719X7	-700,000.00
Liabilities	CDS / STS ICE_SBSIUS 06-20-2018 SWPC719X7	-1,600,000.00
Liabilities	CDS / STS ICE_SBSIUS 06-20-2018 SWPC719X7	-1,600,000.00
Liabilities	CDS / STS ICE_SBSIUS 20/06/2017 SWPC768X7	-6,400,000.00
Liabilities	CDS / STS ICE_SBSIUS 20/06/2017 SWPC768X7	-8,300,000.00

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Asset Category	Asset Description	Shares/Par Value
Liabilities	CDS / STS ICE_SBSIUS 20/06/2017 SWPC768X7	-1,600,000.00
Liabilities	CDS BARCGB33 06-20-2018 SWPC116Y4	-300,000.00
Liabilities	CDS BARCGB33 06-20-2018 SWPC237Y8	-100,000.00
Liabilities	CDS BARCGB33 20/06/2017 SWPC033T5	-3,100,000.00
Liabilities	CDS BARCGB33 20/06/2017 SWPC033T5	-500,000.00
Liabilities	CDS BOFAUS6S 20/06/2017 SWPC032T6	-1,600,000.00
Liabilities	CDS BOFAUS6S 20/06/2017 SWPC032T6	-400,000.00
Liabilities	CDS BOFAUS6S 20/06/2017 SWPC032T6	-200,000.00
Liabilities	CDS BOFAUS6S 20/09/2017 SWPC774T8	-1,200,000.00
Liabilities	CDS CITIUS33 20/12/2016 SWPC296Q3	-1,000,000.00
Liabilities	CDS DEUTGB2L 09-20-2022 SWPC761T3	-2,300,000.00
Liabilities	CDS DEUTGB2L 20/09/2017 SWPC778T4	-1,000,000.00
Liabilities	CDS GSILGB2X 12-20-2017 SWPC700V2	-1,400,000.00
Liabilities	CDS MRMDUS33 09-20-2022 SWPC967T5	-3,500,000.00
Liabilities	CDS UBSWUS33 03-20-2018 SWPC358U9	-700,000.00
Liabilities	CME_IRS CME_BARCUS USD P 3M LIBOR/R 3.0% 03/21/2023 SWU002RS3	-600,000.00
Liabilities	CME_IRS CME_BARCUS USD P 3M LIBOR/R 3.0% 03/21/2023 SWU002RS3	-7,700,000.00
Liabilities	CME_IRS CME_CSFBUS EUR P 6M EURIB/R 2.5% 21/03/2023 SWU003AC4	-37,400,000.00
Liabilities	CME_IRS CME_CSFBUS EUR P 6M EURIB/R 2.5% 21/03/2023 SWU003AC4	-18,800,000.00
Liabilities	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.75% 06/19/2043 SWU002SF0	-4,200,000.00
Liabilities	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 3.0% 03/21/2023 SWU002RS3	-3,900,000.00
Liabilities	CME_IRS CME_GOLDUS USD P 3.0%/R 3M LIBOR 03/21/2023 SWU002RS3	-2,300,000.00
Liabilities	CME_IRS CME_GOLDUS USD P 3.0%/R 3M LIBOR 03/21/2023 SWU002RS3	-1,400,000.00
Liabilities	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 3.0% 03/21/2023 SWU002RS3	-1,100,000.00

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Asset Category	Asset Description	Shares/Par Value
Liabilities	CME_IRS CME_GOLDUSD USD P 3M LIBOR/R 3.0% 03/21/2023 SWU002RS3	-3,100,000.00
Liabilities	IRS 02/01/2017 SWU023RW0	-6,395,318.86
Liabilities	IRS 02/01/2017 SWU023RW0	-2,325,570.50
Liabilities	IRS 02/01/2017 SWU023WD6	-25,278,080.10
Liabilities	IRS 02/01/2017 SWU023WD6	-4,477,831.33
Liabilities	IRS 02/01/2017 SWU023WG9	-7,839,970.78
Liabilities	IRS 02/01/2017 SWU036YR5	-31,189,011.15
Liabilities	IRS 02/01/2017 SWU036YR5	-5,572,050.72
Liabilities	IRS 02/01/2017 SWU0HUMU3	-4,416,613.20
Liabilities	IRS 02/01/2017 SWU0HUMU3	-6,443,911.06
Liabilities	IRS 03-21-2023 SWU002LC4	-62,400,000.00
Liabilities	IRS 03-21-2023 SWU002LC4	-62,400,000.00
Liabilities	IRS 03-21-2023 SWU002RS3	-62,400,000.00
Liabilities	IRS 06-19-2043 SWU002SF0	-18,200,000.00
Liabilities	IRS 06-19-2043 SWU002SF0	-700,000.00
Liabilities	IRS 06-19-2043 SWU002SF0	-4,600,000.00
Liabilities	IRS 06-20-2022 SWU000P42	-5,800,000.00
Liabilities	IRS 06-20-2022 SWU000P42	-5,800,000.00
Liabilities	IRS 06-20-2022 SWU000P42	-1,500,000.00
Liabilities	IRS 06-20-2022 SWU000P42	-1,500,000.00
Liabilities	IRS 06-20-2022 SWU0640U7	-1,200,000.00
Liabilities	IRS 06-20-2022 SWU0640U7	-9,900,000.00
Liabilities	IRS 06-20-2022 SWU0640U7	-2,800,000.00
Liabilities	IRS 06-20-2022 SWU0640U7	-1,500,000.00

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Asset Category	Asset Description	Shares/Par Value
Liabilities	IRS 06-20-2022 SWU0640U7	-2,400,000.00
Liabilities	IRS 06-20-2022 SWU0640U7	-2,000,000.00
Liabilities	IRS 06-20-2022 SWU0640U7	-300,000.00
Liabilities	IRS 06-20-2022 SWU0640U7	-700,000.00
Liabilities	IRS 06-20-2022 SWU0640U7	-2,500,000.00
Liabilities	IRS 06-20-2022 SWU0640U7	-600,000.00
Liabilities	IRS 06-20-2022 SWU0640U7	-300,000.00
Liabilities	IRS 06-20-2022 SWU0640U7	-600,000.00
Liabilities	IRS 06-20-2042 SWU0830U7	-18,200,000.00
Liabilities	IRS 06-20-2042 SWU0830U7	-18,200,000.00
Liabilities	IRS 06-20-2042 SWU0830U7	-4,600,000.00
Liabilities	IRS 06-20-2042 SWU0830U7	-4,600,000.00
Liabilities	IRS 09-21-2021 SWU0127U9	-16,200,000.00
Liabilities	IRS 09-21-2021 SWU0127U9	-41,100,000.00
Liabilities	IRS 09-21-2021 SWU0127U9	-11,500,000.00
Liabilities	IRS 09-21-2021 SWU0127U9	-16,200,000.00
Liabilities	IRS 09-21-2021 SWU0127U9	-58,200,000.00
Liabilities	IRS 09-21-2021 SWU0127U9	-56,100,000.00
Liabilities	IRS 09-21-2021 SWU0127U9	-700,000.00
Liabilities	IRS 09-21-2021 SWU0127U9	-800,000.00
Liabilities	IRS 09-21-2021 SWU0127U9	-400,000.00
Liabilities	IRS 09-21-2021 SWU0127U9	-400,000.00
Liabilities	IRS 12-19-2042 SWU000T30	-100,000.00
Liabilities	IRS 12-19-2042 SWU000T30	-900,000.00

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Asset Category	Asset Description	Shares/Par Value
Liabilities	IRS 12-19-2042 SWU000T30	-100,000.00
Liabilities	IRS 12-19-2042 SWU000T30	-2,500,000.00
Liabilities	IRS 12-19-2042 SWU000T30	-1,600,000.00
Liabilities	IRS 12-19-2042 SWU000T30	-700,000.00
Liabilities	IRS 12-19-2042 SWU000T30	-700,000.00
Liabilities	IRS 12-21-2041 SWU0417T1	-18,200,000.00
Liabilities	IRS 12-21-2041 SWU0417T1	-10,000,000.00
Liabilities	IRS 12-21-2041 SWU0417T1	-8,200,000.00
Liabilities	IRS 12-21-2041 SWU0417T1	-4,600,000.00
Liabilities	IRS 12-21-2041 SWU0417T1	-4,600,000.00
Liabilities	IRS 15/03/2023 SWU000YP5	-27,400,000.00
Liabilities	IRS 15/03/2023 SWU000YP5	-9,700,000.00
Liabilities	IRS 15/06/2022 SWU000FH4	-4,000,000.00
Liabilities	IRS 15/06/2022 SWU000FH4	-2,200,000.00
Liabilities	IRS 15/06/2022 SWU000FH4	-5,200,000.00
Liabilities	IRS 15/06/2022 SWU000FH4	-2,200,000.00
Liabilities	IRS 15/06/2022 SWU000FH4	-1,200,000.00
Liabilities	IRS 15/06/2022 SWU0114V2	-400,000.00
Liabilities	IRS 15/06/2022 SWU0114V2	-100,000.00
Liabilities	IRS 15/06/2022 SWU0888T1	-100,000.00
Liabilities	IRS 15/06/2022 SWU0968T4	-3,100,000.00
Liabilities	IRS 15/06/2022 SWU0968T4	-100,000.00
Liabilities	IRS 15/06/2022 SWU0968T4	-850,000.00
Liabilities	OTC DER CASH COLL PAY TO DEUTSCHE	-280,000.00

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Asset Category	Asset Description	Shares/Par Value
Liabilities	OTC DERIVATIVE CASH COLL PAY TO WESTPAC BKG CORP	-840,000.00
Liabilities	TBA COLLATERAL PAYABLE FROM CITIBANK	-330,000.00
Liabilities	TBA COLLATERAL PAYABLE FROM MORGAN STANLEY	-103,000.00
Liabilities	TBA COLLATERAL PAYABLE FROM MORGAN STANLEY	-85,000.00
Other Assets	#REORG ESC ALLEN ORGAN CO FINAL DISTRIBUTION EFFECTIVE 9/7/2010	1,100.00
Other Assets	&&& CASH HELD ELSEWHERE BLACKROCK FD	0.47
Other Assets	&&& CASH HELD ELSEWHERE BLACKROCK FD	0.06
Other Assets	&&& SUNDRY ASSET FOR 06/30/11 RECEIVABLES	1.00
Other Assets	&&& SUNDRY ASSET FOR 06/30/11 RECEIVABLES	1.00
Other Assets	&&& SUNDRY ASSET FOR 06/30/11 RECEIVABLES	1.00
Other Assets	&&& SUNDRY ASSET FOR 06/30/11 RECEIVABLES	1.00
Other Assets	&&& SUNDRY ASSET FOR 06/30/11 RECEIVABLES	1.00
Other Assets	&&& SUNDRY ASSET FOR 06/30/11 RECEIVABLES	1.00
Other Assets	&&& SUNDRY ASSET FOR 06/30/11 RECEIVABLES	1.00
Other Assets	&&& SUNDRY ASSET FOR 06/30/11 RECEIVABLES	1.00
Other Assets	{PRODTYP} {PRCCURR} (CNTRPRTY) (SWAPCHG) (STYLE) (INVMGRID) {MATDT}	-4,100,000.00
Other Assets	CALL SWAPTION USD BARCGB33 3MLIBOR/6M 1.8 European 317U024E4_000147 07-29-2013	-2,500,000.00
Other Assets	CALL SWAPTION USD BARCGB33 3MLIBOR/6M 1.8 European 317U024E4_000510 07-29-2013	-8,100,000.00
Other Assets	CALL SWAPTION USD BARCGB33 3MLIBOR/6M 1.8% European 317U024E4 07-29-2013	-5,600,000.00
Other Assets	CALL SWAPTION USD BARCGB33 3MLIBOR/6M 1.8% European 317U024E4 07-29-2013	-1,700,000.00
Other Assets	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 1.8 European 317U125E2_000152 07-29-2013	-1,000,000.00
Other Assets	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 1.8 European 317U125E2_000520 07-29-2013	-3,300,000.00
Other Assets	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.8 European 317U161E7_000153 07-29-2013	-800,000.00
Other Assets	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.8 European 317U161E7_000522 07-29-2013	-600,000.00

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Asset Category	Asset Description	Shares/Par Value
Other Assets	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.8% European 317U161E7 07-29-2013	-1,900,000.00
Other Assets	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.8% European 317U161E7 07-29-2013	-200,000.00
Other Assets	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.8% European 317U161E7 07-29-2013	-900,000.00
Other Assets	CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.8% European 317U161E7 07-29-2013	-100,000.00
Other Assets	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 1.8% European 317U242E0 07-29-2013	-1,600,000.00
Other Assets	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 1.8% European 317U242E0 07-29-2013	-500,000.00
Other Assets	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.8 European 317U085E0_000513 07-29-2013	-3,400,000.00
Other Assets	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.8 European 317U085E0_000516 07-29-2013	-4,400,000.00
Other Assets	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.8 European 317U085E0_000521 07-29-2013	-2,200,000.00
Other Assets	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.8% European 317U085E0 07-29-2013	-6,000,000.00
Other Assets	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.8% European 317U133E2 07-29-2013	-6,800,000.00
Other Assets	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.8% European 317U133E2 07-29-2013	-3,800,000.00
Other Assets	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.8% European 317U133E2 07-29-2013	-4,400,000.00
Other Assets	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.8% European 317U133E2 07-29-2013	-2,200,000.00
Other Assets	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.8% European 317U133E2 07-29-2013	-1,200,000.00
Other Assets	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.8% European 317U133E2 07-29-2013	-1,400,000.00
Other Assets	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.9% European 317U598E0 09-03-2013	-4,100,000.00
Other Assets	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.9% European 317U598E0 09-03-2013	-1,300,000.00
Other Assets	CALL SWPTN USD RBOSGB2RTCM 3MLIBOR/6M1.8European 317U133E2_000151 07-29-2013	-3,800,000.00
Other Assets	CALL SWPTN USD RBOSGB2RTCM 3MLIBOR/6M1.8European 317U133E2_000518 07-29-2013	-4,200,000.00
Other Assets	CCP DUE FROM BARCLAYS	1,000.00
Other Assets	CCP DUE FROM BARCLAYS	94,000.00
Other Assets	CCP DUE TO/FROM CREDIT SUISSE	24,000.00
Other Assets	CCP DUE TO/FROM CREDIT SUISSE	27,000.00

◆ KTYRS Holdings Report

Asset Category	Asset Description	Shares/Par Value
Other Assets	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS17V1 5Y 06-20-2017 SWPC021S1	1,200,000.00
Other Assets	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAHYS18V2 5Y 06-20-2017 SWPC133S6	3,168,000.00
Other Assets	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAHYS18V2 5Y 06-20-2017 SWPC133S6	2,178,000.00
Other Assets	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAHYS18V2 5Y 06-20-2017 SWPC133S6	2,178,000.00
Other Assets	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAHYS18V2 5Y 06-20-2017 SWPC133S6	4,257,000.00
Other Assets	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAHYS18V2 5Y 06-20-2017 SWPC133S6	495,000.00
Other Assets	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAHYS18V2 5Y 06-20-2017 SWPC133S6	1,089,000.00
Other Assets	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAHYS18V2 5Y 06-20-2017 SWPC133S6	792,000.00
Other Assets	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAHYS18V2 5Y 06-20-2017 SWPC133S6	594,000.00
Other Assets	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAHYS19V1 5Y 12-20-2017 SWPC828U1	700,000.00
Other Assets	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAHYS19V1 5Y 12-20-2017 SWPC828U1	2,000,000.00
Other Assets	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAHYS19V1 5Y 12-20-2017 SWPC828U1	200,000.00
Other Assets	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAHYS19V1 5Y 12-20-2017 SWPC828U1	1,300,000.00
Other Assets	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAHYS19V1 5Y 12-20-2017 SWPC828U1	200,000.00
Other Assets	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAHYS18V2 5Y 06-20-2017 SWPC133S6	4,257,000.00
Other Assets	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAHYS18V2 5Y 06-20-2017 SWPC133S6	3,861,000.00
Other Assets	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAHYS18V2 5Y 06-20-2017 SWPC133S6	3,663,000.00
Other Assets	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAHYS18V2 5Y 06-20-2017 SWPC133S6	891,000.00
Other Assets	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAHYS18V2 5Y 06-20-2017 SWPC133S6	1,089,000.00
Other Assets	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAHYS18V2 5Y 06-20-2017 SWPC133S6	990,000.00
Other Assets	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAHYS19V1 5Y 12-20-2017 SWPC828U1	2,100,000.00
Other Assets	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAHYS19V1 5Y 12-20-2017 SWPC828U1	2,100,000.00
Other Assets	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAHYS19V1 5Y 12-20-2017 SWPC828U1	200,000.00
Other Assets	CDS / STS CME_GOLDUS PURC PROTECTION ON CDX NAHYS19V1 5Y 12-20-2017 SWPC828U1	3,000,000.00

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Asset Category	Asset Description	Shares/Par Value
Other Assets	CDS / STS CME_GOLDUS PURC PROTECTION ON CDX NAHYS19V1 5Y 12-20-2017 SWPC828U1	800,000.00
Other Assets	CDS / STS CME_GOLDUS SELL PROTECTION ON CDX NAHYS19V1 5Y 12-20-2017 SWPC828U1	3,000,000.00
Other Assets	CDS / STS CME_GOLDUS SELL PROTECTION ON CDX NAHYS19V1 5Y 12-20-2017 SWPC828U1	800,000.00
Other Assets	CDS / STS ICE_CSFBUS PURC PROT ON ITRAXXOVERS17V1 5Y 20/06/2017 SWPC768X7	3,100,000.00
Other Assets	CDS / STS ICE_CSFBUS PURC PROT ON ITRAXXOVERS17V1 5Y 20/06/2017 SWPC768X7	800,000.00
Other Assets	CDS / STS ICE_CSFBUS PURC PROTECTION ON CDX NAHYS20V1 5Y 06-20-2018 SWPC719X7	4,000,000.00
Other Assets	CDS / STS ICE_CSFBUS PURC PROTECTION ON CDX NAHYS20V1 5Y 06-20-2018 SWPC719X7	200,000.00
Other Assets	CDS / STS ICE_CSFBUS SELL PROTECTION ON CDX NAHYS20V1 5Y 06-20-2018 SWPC719X7	4,000,000.00
Other Assets	CDS / STS ICE_CSFBUS SELL PROTECTION ON CDX NAHYS20V1 5Y 06-20-2018 SWPC719X7	200,000.00
Other Assets	CDS / STS ICE_SBSIUS PURC PROT ON ITRAXXOVERS17V1 5Y 20/06/2017 SWPC768X7	8,300,000.00
Other Assets	CDS / STS ICE_SBSIUS PURC PROT ON ITRAXXOVERS17V1 5Y 20/06/2017 SWPC768X7	6,400,000.00
Other Assets	CDS / STS ICE_SBSIUS PURC PROT ON ITRAXXOVERS17V1 5Y 20/06/2017 SWPC768X7	1,600,000.00
Other Assets	CDS / STS ICE_SBSIUS PURC PROTECTION ON CDX NAHYS20V1 5Y 06-20-2018 SWPC719X7	2,800,000.00
Other Assets	CDS / STS ICE_SBSIUS PURC PROTECTION ON CDX NAHYS20V1 5Y 06-20-2018 SWPC719X7	1,600,000.00
Other Assets	CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAHYS20V1 5Y 06-20-2018 SWPC719X7	200,000.00
Other Assets	CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAHYS20V1 5Y 06-20-2018 SWPC719X7	1,900,000.00
Other Assets	CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAHYS20V1 5Y 06-20-2018 SWPC719X7	700,000.00
Other Assets	CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAHYS20V1 5Y 06-20-2018 SWPC719X7	1,600,000.00
Other Assets	CDS BARCGB33 SELL PROTECTION ON CITIGROUP INC 06-20-2018 SWPC237Y8	100,000.00
Other Assets	CDS BARCGB33 SELL PROTECTION ON BANK AMER CORP 06-20-2018 SWPC116Y4	300,000.00
Other Assets	CDS BARCGB33 SELL PROTECTION ON ITALY REP 20/06/2017 SWPC033T5	3,100,000.00
Other Assets	CDS BARCGB33 SELL PROTECTION ON ITALY REP 20/06/2017 SWPC033T5	500,000.00
Other Assets	CDS BOFAUS6S SELL PROTECTION ON ITALY REP 20/06/2017 SWPC032T6	1,600,000.00
Other Assets	CDS BOFAUS6S SELL PROTECTION ON ITALY REP 20/06/2017 SWPC032T6	200,000.00

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Asset Category	Asset Description	Shares/Par Value
Other Assets	CDS BOFAUS6S SELL PROTECTION ON ITALY REP 20/06/2017 SWPC032T6	400,000.00
Other Assets	CDS BOFAUS6S SELL PROTECTION ON LLOYDS TSB BANK PLC 20/09/2017 SWPC774T8	1,200,000.00
Other Assets	CDS CITIUS33 PURC PROTECTION ON CREDIT AGRICOLE SA 20/12/2016 SWPC296Q3	1,000,000.00
Other Assets	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 09-20-2022 SWPC761T3	2,300,000.00
Other Assets	CDS DEUTGB2L SELL PROTECTION ON LLOYDS TSB BANK PLC 20/09/2017 SWPC778T4	1,000,000.00
Other Assets	CDS GSILGB2X SELL PROTECTION ON DELL COMPUTER CORP 12-20-2017 SWPC700V2	1,400,000.00
Other Assets	CDS MRMDUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 09-20-2022 SWPC967T5	3,500,000.00
Other Assets	CDS UBSWUS33 SELL PROTECTION ON KINDER MORGAN ENERGY 03-20-2018 SWPC358U9	700,000.00
Other Assets	CME_IRS CME_BARCUS USD P 3M LIBOR/R 3.0% 03/21/2023 SWU002RS3	600,000.00
Other Assets	CME_IRS CME_BARCUS USD P 3M LIBOR/R 3.0% 03/21/2023 SWU002RS3	7,700,000.00
Other Assets	CME_IRS CME_CSFBUS EUR P 6M EURIB/R 2.5% 21/03/2023 SWU003AC4	37,400,000.00
Other Assets	CME_IRS CME_CSFBUS EUR P 6M EURIB/R 2.5% 21/03/2023 SWU003AC4	18,800,000.00
Other Assets	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.75% 06/19/2043 SWU002SF0	4,200,000.00
Other Assets	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 3.0% 03/21/2023 SWU002RS3	3,900,000.00
Other Assets	CME_IRS CME_GOLDUS USD P 3.0%/R 3M LIBOR 03/21/2023 SWU002RS3	1,400,000.00
Other Assets	CME_IRS CME_GOLDUS USD P 3.0%/R 3M LIBOR 03/21/2023 SWU002RS3	2,300,000.00
Other Assets	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 3.0% 03/21/2023 SWU002RS3	1,100,000.00
Other Assets	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 3.0% 03/21/2023 SWU002RS3	3,100,000.00
Other Assets	ESC ADOLOR CORP COM	6,080.00
Other Assets	ESC ADOLOR CORP COM	2,100.00
Other Assets	ESC CAGLES INC ESCROW CONTRA ESCROW	1,437.00
Other Assets	ESC CAGLES INC ESCROW CONTRA ESCROW	600.00
Other Assets	ESC CONCORD CAMERA CORP ESCROW	3,480.00
Other Assets	ESC GERBER SCIENTIFIC INC	4,768.00

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Asset Category	Asset Description	Shares/Par Value
Other Assets	ESC GERBER SCIENTIFIC INC	1,600.00
Other Assets	ESC GLOBIX CORPORATION	33,000.00
Other Assets	ESC INDEVUS PHARMACEUTICALS INC COM STK	35,400.00
Other Assets	ESC MIRANT CORP	39,300.00
Other Assets	ESC MIRANT CORP	12,500.00
Other Assets	ESC MOSSIMO, INC.	12,487.00
Other Assets	ESC SPS TECHNOLOGIES INC COM STK	6,300.00
Other Assets	ESC TRIDENT MICROSYSTEMS ESCROW	6,630.00
Other Assets	ESC TRIDENT MICROSYSTEMS ESCROW	400.00
Other Assets	ESCROW BROOKLYN FED BANC ESCROW	687.00
Other Assets	ESCROW BROOKLYN FED BANC ESCROW	100.00
Other Assets	ESCROW CDC LIQUIDATING TRUST F+ ESCROW	131.00
Other Assets	ESCROW CDC LIQUIDATING TRUST F+ ESCROW	200.00
Other Assets	ESCROW FIRST FEDERAL BANKSHARES INC	5,000.00
Other Assets	ESCROW FOR IGO CORP	26,400.00
Other Assets	ESCROW GENERAL BEARINGS CORP	1,662.00
Other Assets	ESCROW GENERAL BEARINGS CORP	500.00
Other Assets	ESCROW HANDLEMAN COM ESCROW	6,280.00
Other Assets	ESCROW HANDLEMAN COM ESCROW	400.00
Other Assets	ESCROW MISSION WEST PROPERTIES	10,568.00
Other Assets	ESCROW MISSION WEST PROPERTIES	4,600.00
Other Assets	ESCROW PETROCORP INC	10,574.00
Other Assets	ESCROW SMURFIT STONE CONTAINER ENT INC	9,700.00
Other Assets	FRANKFORT TOWER INDUSTRIES INC COM ESCROW	61,300.00

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Asset Category	Asset Description	Shares/Par Value
Other Assets	IRS AUD BARCGB33 15/06/2022 SWU0114V2	400,000.00
Other Assets	IRS AUD BARCGB33 15/06/2022 SWU0114V2	100,000.00
Other Assets	IRS AUD CHASUS33 15/06/2022 SWU0888T1	100,000.00
Other Assets	IRS AUD CITIUS33 15/06/2022 SWU0968T4	3,100,000.00
Other Assets	IRS AUD CITIUS33 15/06/2022 SWU0968T4	100,000.00
Other Assets	IRS AUD CITIUS33 15/06/2022 SWU0968T4	850,000.00
Other Assets	IRS AUD CME_NWSCUS 15/03/2023 SWU000YP5	27,400,000.00
Other Assets	IRS AUD CME_NWSCUS 15/03/2023 SWU000YP5	9,700,000.00
Other Assets	IRS BRL / ZERO 8.18% BARCGB33 02/01/2017SWU023RW0	6,395,318.86
Other Assets	IRS BRL / ZERO 8.18% BARCGB33 02/01/2017SWU023RW0	2,325,570.50
Other Assets	IRS BRL / ZERO 8.21% CHASUS33 02/01/2017SWU023WG9	7,839,970.78
Other Assets	IRS BRL / ZERO 8.585% BARCGB33 02/01/2017 SWU0HUMU3	4,416,613.20
Other Assets	IRS BRL / ZERO 8.585% BARCGB33 02/01/2017 SWU0HUMU3	6,443,911.06
Other Assets	IRS BRL / ZERO 8.6% BOFAUS6S 02/01/2017 SWU036YR5	31,189,011.15
Other Assets	IRS BRL / ZERO 8.6% BOFAUS6S 02/01/2017 SWU036YR5	5,572,050.72
Other Assets	IRS BRL / ZERO 8.645% MRMDUS33 02/01/2017 SWU023WD6	25,278,080.10
Other Assets	IRS BRL / ZERO 8.645% MRMDUS33 02/01/2017 SWU023WD6	4,477,831.33
Other Assets	IRS CAD CME_BARCUS 15/06/2022 SWU000FH4	2,200,000.00
Other Assets	IRS CAD CME_BARCUS 15/06/2022 SWU000FH4	2,200,000.00
Other Assets	IRS CAD CME_CSFBUS 15/06/2022 SWU000FH4	5,200,000.00
Other Assets	IRS CAD CME_CSFBUS 15/06/2022 SWU000FH4	4,000,000.00
Other Assets	IRS CAD CME_CSFBUS 15/06/2022 SWU000FH4	1,200,000.00
Other Assets	IRS USD 3MLIBOR/6M 2.5% CME_GOLDUS 19/12/2042 SWU000T30	100,000.00
Other Assets	IRS USD 3MLIBOR/6M 2.5% CME_GOLDUS 19/12/2042 SWU000T30	700,000.00

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Asset Category	Asset Description	Shares/Par Value
Other Assets	IRS USD 3MLIBOR/6M 2.5% CME_NWSCUS 19/12/2042 SWU000T30	2,500,000.00
Other Assets	IRS USD 3MLIBOR/6M 2.5% CME_NWSCUS 20/06/2022 SWU000P42	5,800,000.00
Other Assets	IRS USD 3MLIBOR/6M 2.5% CME_NWSCUS 20/06/2022 SWU000P42	1,500,000.00
Other Assets	IRS USD 3MLIBOR/6M 2.75% CME_CSFBUS 20/06/2042 SWU0830U7	18,200,000.00
Other Assets	IRS USD 3MLIBOR/6M 2.75% CME_CSFBUS 20/06/2042 SWU0830U7	4,600,000.00
Other Assets	IRS USD 3MLIBOR/6M 4.0% CME_CSFBUS 21/12/2041 SWU0417T1	18,200,000.00
Other Assets	IRS USD 3MLIBOR/6M 4.0% CME_CSFBUS 21/12/2041 SWU0417T1	4,600,000.00
Other Assets	IRS USD 6M 4.0%/3MLIBOR CME_CSFBUS 21/12/2041 SWU0417T1	8,200,000.00
Other Assets	IRS USD 6M 4.0%/3MLIBOR CME_CSFBUS 21/12/2041 SWU0417T1	10,000,000.00
Other Assets	IRS USD 6M 4.0%/3MLIBOR CME_CSFBUS 21/12/2041 SWU0417T1	4,600,000.00
Other Assets	IRS USD CME_BARCUS 21/09/2021 SWU0127U9	400,000.00
Other Assets	IRS USD CME_BARCUS 21/09/2021 SWU0127U9	400,000.00
Other Assets	IRS USD CME_BARCUS 21/09/2021 SWU0127U9	800,000.00
Other Assets	IRS USD CME_CSFBUS 19/06/2043 SWU002SF0	18,200,000.00
Other Assets	IRS USD CME_CSFBUS 19/06/2043 SWU002SF0	4,600,000.00
Other Assets	IRS USD CME_CSFBUS 20/06/2022 SWU0640U7	700,000.00
Other Assets	IRS USD CME_CSFBUS 20/06/2022 SWU0640U7	600,000.00
Other Assets	IRS USD CME_CSFBUS 20/06/2022 SWU0640U7	300,000.00
Other Assets	IRS USD CME_CSFBUS 20/06/2022 SWU0640U7	300,000.00
Other Assets	IRS USD CME_CSFBUS 20/06/2022 SWU0640U7	2,500,000.00
Other Assets	IRS USD CME_CSFBUS 20/06/2022 SWU0640U7	600,000.00
Other Assets	IRS USD CME_CSFBUS 20/06/2042 SWU0830U7	18,200,000.00
Other Assets	IRS USD CME_CSFBUS 20/06/2042 SWU0830U7	4,600,000.00
Other Assets	IRS USD CME_GOLDUS 19/06/2043 SWU002SF0	700,000.00

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Asset Category	Asset Description	Shares/Par Value
Other Assets	IRS USD CME_GOLDUS 19/12/2042 SWU000T30	100,000.00
Other Assets	IRS USD CME_GOLDUS 19/12/2042 SWU000T30	700,000.00
Other Assets	IRS USD CME_GOLDUS 21/03/2023 SWU002LC4	62,400,000.00
Other Assets	IRS USD CME_GOLDUS 21/03/2023 SWU002LC4	62,400,000.00
Other Assets	IRS USD CME_GOLDUS 21/03/2023 SWU002RS3	62,400,000.00
Other Assets	IRS USD CME_NWSCUS 19/12/2042 SWU000T30	1,600,000.00
Other Assets	IRS USD CME_NWSCUS 19/12/2042 SWU000T30	900,000.00
Other Assets	IRS USD CME_NWSCUS 20/06/2022 SWU000P42	5,800,000.00
Other Assets	IRS USD CME_NWSCUS 20/06/2022 SWU000P42	1,500,000.00
Other Assets	IRS USD CME_SBSIUS 20/06/2022 SWU0640U7	2,000,000.00
Other Assets	IRS USD CME_SBSIUS 20/06/2022 SWU0640U7	1,500,000.00
Other Assets	IRS USD CME_SBSIUS 20/06/2022 SWU0640U7	2,400,000.00
Other Assets	IRS USD CME_SBSIUS 20/06/2022 SWU0640U7	1,200,000.00
Other Assets	IRS USD CME_SBSIUS 20/06/2022 SWU0640U7	2,800,000.00
Other Assets	IRS USD CME_SBSIUS 20/06/2022 SWU0640U7	9,900,000.00
Other Assets	IRS USD CME_SBSIUS 21/09/2021 SWU0127U9	16,200,000.00
Other Assets	IRS USD CME_SBSIUS 21/09/2021 SWU0127U9	56,100,000.00
Other Assets	IRS USD CME_SBSIUS 21/09/2021 SWU0127U9	700,000.00
Other Assets	IRS USD CME_SBSIUS 21/09/2021 SWU0127U9	16,200,000.00
Other Assets	IRS USD CME_SBSIUS 21/09/2021 SWU0127U9	11,500,000.00
Other Assets	IRS USD CME_SBSIUS 21/09/2021 SWU0127U9	41,100,000.00
Other Assets	IRS USD CME_SBSIUS 21/09/2021 SWU0127U9	58,200,000.00
Other Assets	KINDER CARE LEARNING CENTERS INC	18,810.00
Other Assets	OTC DER CASH COLL REC FROM DEUTSCHE BANK	146,000.00

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Asset Category	Asset Description	Shares/Par Value
Other Assets	OTC DER CASH COLL REC FROM DEUTSCHE BANK	15,000.00
Other Assets	OTC DERIV CASH COLL REC FROM CITIGROUP GLOBAL MARKETS INC	23,000.00
Other Assets	OTC DERIV CASH COLL REC FROM CITIGROUP GLOBAL MARKETS INC	7,000.00
Other Assets	OTC DERIVATIVE CASH COLL RECEIVABLE FROMUCREDIT SUISSE SECURITIES	3,000.00
Other Assets	PUT SWPTN USD BARCGB33 6M 2.65%/3MLIBOR European 317U025E3 07-29-2013	-5,600,000.00
Other Assets	PUT SWPTN USD BARCGB33 6M 2.65%/3MLIBOR European 317U025E3 07-29-2013	-1,700,000.00
Other Assets	PUT SWPTN USD BARCGB33 6M 2.65%/3MLIBOR European 317U025E3_000147 07-29-2013	-2,500,000.00
Other Assets	PUT SWPTN USD BARCGB33 6M 2.65%/3MLIBOR European 317U025E3_000510 07-29-2013	-8,100,000.00
Other Assets	PUT SWPTN USD BOFAUS6S 6M 2.65%/3MLIBOR European 317U126E1_000152 07-29-2013	-1,000,000.00
Other Assets	PUT SWPTN USD BOFAUS6S 6M 2.65%/3MLIBOR European 317U126E1_000520 07-29-2013	-3,300,000.00
Other Assets	PUT SWPTN USD CHASUS33 6M 2.65%/3MLIBOR European 317U162E6 07-29-2013	-1,900,000.00
Other Assets	PUT SWPTN USD CHASUS33 6M 2.65%/3MLIBOR European 317U162E6 07-29-2013	-200,000.00
Other Assets	PUT SWPTN USD CHASUS33 6M 2.65%/3MLIBOR European 317U162E6 07-29-2013	-100,000.00
Other Assets	PUT SWPTN USD CHASUS33 6M 2.65%/3MLIBOR European 317U162E6 07-29-2013	-900,000.00
Other Assets	PUT SWPTN USD CHASUS33 6M 2.65%/3MLIBOR European 317U162E6_000153 07-29-2013	-800,000.00
Other Assets	PUT SWPTN USD CHASUS33 6M 2.65%/3MLIBOR European 317U162E6_000522 07-29-2013	-600,000.00
Other Assets	PUT SWPTN USD DEUTGB2L 6M 2.65%/3MLIBOR European 317U243E9 07-29-2013	-1,600,000.00
Other Assets	PUT SWPTN USD DEUTGB2L 6M 2.65%/3MLIBOR European 317U243E9 07-29-2013	-500,000.00
Other Assets	PUT SWPTN USD GSCMUS33 6M 2.65%/3MLIBOR European 317U086E9 07-29-2013	-6,000,000.00
Other Assets	PUT SWPTN USD GSCMUS33 6M 2.65%/3MLIBOR European 317U086E9_000513 07-29-2013	-3,400,000.00
Other Assets	PUT SWPTN USD GSCMUS33 6M 2.65%/3MLIBOR European 317U086E9_000516 07-29-2013	-4,400,000.00
Other Assets	PUT SWPTN USD GSCMUS33 6M 2.65%/3MLIBOR European 317U086E9_000521 07-29-2013	-2,200,000.00
Other Assets	PUT SWPTN USD RBOSGB2RTCM 2.4 / LIBOR EUROPEAN 317U597E1 09-03-2013	-1,300,000.00
Other Assets	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1 07-29-2013	-4,400,000.00

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Asset Category	Asset Description	Shares/Par Value
Other Assets	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1 07-29-2013	-6,800,000.00
Other Assets	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1 07-29-2013	-3,800,000.00
Other Assets	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1 07-29-2013	-1,400,000.00
Other Assets	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1 07-29-2013	-2,200,000.00
Other Assets	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1 07-29-2013	-1,200,000.00
Other Assets	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1_000151 07-29-2013	-3,800,000.00
Other Assets	PUT SWPTN USD RBOSGB2RTCM 2.65 / LIBOR EUROPEAN 317U134E1_000518 07-29-2013	-4,200,000.00
Other Assets	TRUBION CONTIGENT VALUE RIGHTS (PHARMACEUTICALS)	2,500.00
Real Estate	GREENFIELD ACQUISITION PARTNERS VI	21,833,919.00
Real Estate	GREENFIELD ACQUISITION PARTNERS VI	9,596,729.00
Real Estate	HARRISON STREET CORE PROPERTY FUND	80,571,355.00
Real Estate	HARRISON STREET CORE PROPERTY FUND	25,796,836.00
Real Estate	MESA WEST CORE LENDING FUND LP	30,510,204.00
Real Estate	MESA WEST CORE LENDING FUND LP	13,530,612.00
Real Estate	PERIMETER PARK WEST, 1260 LOUISVILLE ROAD,FRANKFORT,KENTUCKY 40601	9,545,575.09
Real Estate	WALTON STREET REAL ESTATE FUND VI, LP	23,963,118.50
Real Estate	WALTON STREET REAL ESTATE FUND VI, LP	2,662,568.72
Sukuk	WAKALA GLOBAL TR CTF REG 4.646% TR CTF REG S 06/07/2021	250,000.00
Venture Capital and Partnerships	AMERRA AGRI FUND II, LP	21,165,716.20
Venture Capital and Partnerships	AMERRA AGRI FUND II, LP	8,536,160.85
Venture Capital and Partnerships	ARBOR INVESTMENTS II, LP 6-014906	10,186,654.01
Venture Capital and Partnerships	ARBOR INVESTMENTS II, LP 6-014907	1,131,850.53
Venture Capital and Partnerships	ARCANO KRS FUND	11,543,144.03
Venture Capital and Partnerships	ARCANO KRS FUND	1,282,571.56

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Asset Category	Asset Description	Shares/Par Value
Venture Capital and Partnerships	AVENUE SPECIAL SITUATION FUND V LP	1.00
Venture Capital and Partnerships	BAY HILLS EMERGING PARTNERS I LP 6-019864	31,866,423.72
Venture Capital and Partnerships	BAY HILLS EMERGING PARTNERS I LP 6-019865	3,540,713.77
Venture Capital and Partnerships	BAY HILLS EMERGING PARTNERS II, LP	1,613,129.70
Venture Capital and Partnerships	BAY HILLS EMERGING PARTNERS II, LP	14,518,167.42
Venture Capital and Partnerships	BAY HILLS EMERGING PARTNERS II-B	761,571.70
Venture Capital and Partnerships	BAY HILLS EMERGING PARTNERS II-B	6,854,145.30
Venture Capital and Partnerships	BLACKSTONE CAP PTRS VI	10,221,749.12
Venture Capital and Partnerships	BLACKSTONE CAP PTRS VI	15,332,622.82
Venture Capital and Partnerships	BLACKSTONE CAPITAL PARTNERS V-S, LP 6-015943	1,434,823.79
Venture Capital and Partnerships	BLACKSTONE CAPITAL PARTNERS V-S, LP 6-015944	6,270,419.63
Venture Capital and Partnerships	BLACKSTONE CAPITAL PTRS V, LP 6-012057	9,510,553.14
Venture Capital and Partnerships	BLACKSTONE CAPITAL PTRS V, LP 6-012058	42,429,384.06
Venture Capital and Partnerships	CAMELOT ACQUISITIONS SECONDARY OPPORTUNITIES FUND	23,370,718.00
Venture Capital and Partnerships	CAMELOT ACQUISITIONS SECONDARY OPPORTUNITIES FUND	2,596,746.47
Venture Capital and Partnerships	COLUMBIA CAPITAL EQUITY PTRS IV (QP) LP 6-011717	19,117,157.95
Venture Capital and Partnerships	COLUMBIA CAPITAL EQUITY PTRS IV (QP) LP 6-011718	2,124,128.63
Venture Capital and Partnerships	COMMERCE STREET INCOME PARTNERS II	1.00
Venture Capital and Partnerships	COMMERCE STREET INCOME PARTNERS II	1.00
Venture Capital and Partnerships	CRESTVIEW PARTNERS II, LP	5,281,742.00
Venture Capital and Partnerships	CRESTVIEW PARTNERS II, LP	47,535,668.00
Venture Capital and Partnerships	DAG VENTURES III-QP LP 6-016514	22,882,151.71
Venture Capital and Partnerships	DAG VENTURES III-QP LP 6-016515	2,542,461.32
Venture Capital and Partnerships	DAG VENTURES II-QP, LP 6-012596	2,678,302.51

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Asset Category	Asset Description	Shares/Par Value
Venture Capital and Partnerships	DAG VENTURES II-QP, LP 6-012597	24,104,883.81
Venture Capital and Partnerships	DAG VENTURES IV-QP, LP	9,730,881.22
Venture Capital and Partnerships	DAG VENTURES IV-QP, LP	87,577,931.04
Venture Capital and Partnerships	DAG VENTURES V-QP LP	4,840,000.00
Venture Capital and Partnerships	DAG VENTURES V-QP LP	4,235,000.00
Venture Capital and Partnerships	DANIEL BOONE LLC	344,965,310.00
Venture Capital and Partnerships	DANIEL BOONE LLC	108,259,951.00
Venture Capital and Partnerships	DCM VI	894,522.00
Venture Capital and Partnerships	DCM VI	8,050,725.00
Venture Capital and Partnerships	ESSEX WOODLANDS HEALTH VENTURES FUND VIII, LP	3,164,121.00
Venture Capital and Partnerships	ESSEX WOODLANDS HEALTH VENTURES FUND VIII, LP	16,298,359.00
Venture Capital and Partnerships	GREEN EQUITY INVESTORS IV, LP 6-000185	4,190,624.27
Venture Capital and Partnerships	GREEN EQUITY INVESTORS IV, LP 6-000186	37,715,578.20
Venture Capital and Partnerships	GREEN EQUITY INVESTORS V, LP 6-017633	7,653,849.98
Venture Capital and Partnerships	GREEN EQUITY INVESTORS V, LP 6-017636	68,884,656.83
Venture Capital and Partnerships	GREEN EQUITY INVESTORS VI	2,696,892.41
Venture Capital and Partnerships	GREEN EQUITY INVESTORS VI	3,082,162.42
Venture Capital and Partnerships	GTCR FUND IX/A AIV (IRONSHORE)	4,643,503.00
Venture Capital and Partnerships	GTCR FUND IX/A AIV (IRONSHORE)	515,945.00
Venture Capital and Partnerships	GTCR FUND IX-A, L.P. 6-014586	3,262,455.00
Venture Capital and Partnerships	GTCR FUND IX-A, L.P. 6-014587	29,362,080.00
Venture Capital and Partnerships	H & F CHICAGO AIV II, LP	413,033.00
Venture Capital and Partnerships	H & F CHICAGO AIV II, LP	1,531,805.00
Venture Capital and Partnerships	H & F GALAXY AIV, LP	311,741.00

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Asset Category	Asset Description	Shares/Par Value
Venture Capital and Partnerships	H & F GALAXY AIV, LP	2,209,412.00
Venture Capital and Partnerships	H & F HARRINGTON AIV II, LP	163,133.00
Venture Capital and Partnerships	H & F HARRINGTON AIV II, LP	1.00
Venture Capital and Partnerships	H & F SOFTWARE AIV (CAYMAN), LP	23,848.00
Venture Capital and Partnerships	H & F SOFTWARE AIV (CAYMAN), LP	872,745.00
Venture Capital and Partnerships	H.I.G. BIOVENTURES II LP	1,767,021.66
Venture Capital and Partnerships	H.I.G. BIOVENTURES II LP	1,505,240.66
Venture Capital and Partnerships	HARVEST PARTNERS V, LP 6-015297	17,226,641.00
Venture Capital and Partnerships	HARVEST PARTNERS V, LP 6-015298	1,914,069.00
Venture Capital and Partnerships	HARVEST PARTNERS VI	12,205,739.00
Venture Capital and Partnerships	HARVEST PARTNERS VI	4,985,439.00
Venture Capital and Partnerships	HELLMAN & FRIEDMAN CAPITAL PARTNERS VI (CAYMAN)	422,916.00
Venture Capital and Partnerships	HELLMAN & FRIEDMAN CAPITAL PARTNERS VI (CAYMAN)	1,968,601.00
Venture Capital and Partnerships	HELLMAN & FRIEDMAN CAPITAL PTRS VI, LP 6-016767	1.00
Venture Capital and Partnerships	HELLMAN & FRIEDMAN CAPITAL PTRS VI, LP 6-016768	2,835,128.40
Venture Capital and Partnerships	HIG VENTURE PARTNERS II, LP 6-009086	14,941,549.44
Venture Capital and Partnerships	HIG VENTURE PARTNERS II, LP 6-009087	1,660,172.16
Venture Capital and Partnerships	HORSLEY BRIDGE INTL V	13,108,950.00
Venture Capital and Partnerships	HORSLEY BRIDGE INTL V	1,456,550.00
Venture Capital and Partnerships	HP V AIV-2	200,373.00
Venture Capital and Partnerships	HP V AIV-2	1,803,367.00
Venture Capital and Partnerships	HP V AIV-3	316,754.00
Venture Capital and Partnerships	HP V AIV-3	2,850,793.00
Venture Capital and Partnerships	HP V AIV-4, LP	471,102.00

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Asset Category	Asset Description	Shares/Par Value
Venture Capital and Partnerships	HP V AIV-4, LP	4,239,926.00
Venture Capital and Partnerships	INSTITUTIONAL VENTURE PARTNERS XII, LP 6-018454	11,744,964.00
Venture Capital and Partnerships	INSTITUTIONAL VENTURE PARTNERS XII, LP 6-018455	1,304,996.00
Venture Capital and Partnerships	INSTITUTIONAL VENTURE PTNRS XI 6-009088	878,569.00
Venture Capital and Partnerships	J.W. CHILDS EQUITY PTNRS III LP 6-095477	17,101,662.04
Venture Capital and Partnerships	J.W. CHILDS EQUITY PTNRS III LP 6-095478	1,900,185.54
Venture Capital and Partnerships	KEYHAVEN CAPITAL PARTNERS III	7,612,606.42
Venture Capital and Partnerships	KEYHAVEN CAPITAL PARTNERS III	845,845.17
Venture Capital and Partnerships	KRS INS VEPF IV AIV III LP	1,240,315.00
Venture Capital and Partnerships	LOOMIS SAYLES SENIOR LOAN FUND	3,690,000.00
Venture Capital and Partnerships	LOOMIS SAYLES SENIOR LOAN FUND	13,630,000.00
Venture Capital and Partnerships	MATLIN PATTERSON GLOBAL OPP II 6-007317	5,073,141.23
Venture Capital and Partnerships	MATLIN PATTERSON GLOBAL OPP II 6-007318	45,658,274.55
Venture Capital and Partnerships	MATLIN PATTERSON GLOBAL OPP PTNR 6007059	1,599,368.63
Venture Capital and Partnerships	MATLIN PATTERSON GLOBAL OPP PTNR 6007060	14,395,342.22
Venture Capital and Partnerships	MATLIN PATTERSON GLOBAL OPP PTRS III LP	38,612,963.55
Venture Capital and Partnerships	MATLIN PATTERSON GLOBAL OPP PTRS III LP 6-016950	4,290,392.74
Venture Capital and Partnerships	MERIT MEZZANINE FUND IV, LP 6-009015	13,304,578.92
Venture Capital and Partnerships	MERIT MEZZANINE FUND IV, LP 6-009019	1,478,286.56
Venture Capital and Partnerships	MESA WEST REAL ESTATE INCOME FUND II (PF-1)	24,030,527.42
Venture Capital and Partnerships	MESA WEST REAL ESTATE INCOME FUND II (PF-1)	2,670,058.38
Venture Capital and Partnerships	MHR INSTITUTIONAL PTRS III LP	2,496,223.00
Venture Capital and Partnerships	MILL ROAD CAPITAL, LP	2,324,616.49
Venture Capital and Partnerships	MILL ROAD CAPITAL, LP	20,921,548.39

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Asset Category	Asset Description	Shares/Par Value
Venture Capital and Partnerships	NEW MOUNTAIN GUARDIAN AIV, LP	526,832.00
Venture Capital and Partnerships	NEW MOUNTAIN GUARDIAN AIV, LP	69,205.52
Venture Capital and Partnerships	NEW MOUNTAIN PARTNERS II (CAYMAN), LP 6-011675	12,175.00
Venture Capital and Partnerships	NEW MOUNTAIN PARTNERS II (CAYMAN), LP 6-011676	920.00
Venture Capital and Partnerships	NEW MOUNTAIN PARTNERS II, LP 6-009013	4,727,419.66
Venture Capital and Partnerships	NEW MOUNTAIN PARTNERS II, LP 6-009014	1,349,695.93
Venture Capital and Partnerships	NEW MOUNTAIN PARTNERS III (AIV-D)	2,156,583.00
Venture Capital and Partnerships	NEW MOUNTAIN PARTNERS III (AIV-D)	479,242.00
Venture Capital and Partnerships	NEW MOUNTAIN PARTNERS III CAYMAN (AIV-B)LP	2,281,167.00
Venture Capital and Partnerships	NEW MOUNTAIN PARTNERS III CAYMAN (AIV-B)LP	447,391.00
Venture Capital and Partnerships	NEW MOUNTAIN PARTNERS III SPECIAL (CAYMAN-C) LP	126,183.86
Venture Capital and Partnerships	NEW MOUNTAIN PARTNERS III SPECIAL (CAYMAN-C), LP	55,298.34
Venture Capital and Partnerships	NEW MOUNTAIN PARTNERS III(AIV-C)LP	676,929.00
Venture Capital and Partnerships	NEW MOUNTAIN PARTNERS III(AIV-C)LP	150,428.00
Venture Capital and Partnerships	NEW MOUNTAIN PARTNERS III, LP 6-017564	23,817,863.66
Venture Capital and Partnerships	NEW MOUNTAIN PARTNERS III, LP 6-017565	4,779,890.80
Venture Capital and Partnerships	OAK HILL CAP PTNRS II (CAYMAN) 6-009690	1,109,745.47
Venture Capital and Partnerships	OAK HILL CAP PTNRS II (CAYMAN) 6-009698	9,987,708.04
Venture Capital and Partnerships	OAK HILL CAPITAL PARTNERS II LP 6-009689	37,993,882.49
Venture Capital and Partnerships	OAK HILL CAPITAL PARTNERS II LP 6-009699	4,221,542.52
Venture Capital and Partnerships	OAK HILL CAPITAL PARTNERS III, LP 6-019659	34,204,667.02
Venture Capital and Partnerships	OAK HILL CAPITAL PARTNERS III, LP 6-019660	9,242,088.46
Venture Capital and Partnerships	OCM OPPORTUNITIES FUND VII B (CAYMAN)LTD	11,939.00
Venture Capital and Partnerships	PRIMA MORTGAGE INVESTMENT TRUST LLC	3,951,757.45

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Asset Category	Asset Description	Shares/Par Value
Venture Capital and Partnerships	PRIMA MORTGAGE INVESTMENT TRUST, LLC	35,565,817.07
Venture Capital and Partnerships	SOPHIA AIV III	825,094.00
Venture Capital and Partnerships	SOPHIA AIV III	2,200,251.00
Venture Capital and Partnerships	SUN CAPITAL PARTNERS IV, LP 6-009717	2,252,247.40
Venture Capital and Partnerships	TCV VI (CAYMAN), LP 6-016789	1.00
Venture Capital and Partnerships	TCV VI, LP 6-012402	426,439.31
Venture Capital and Partnerships	TPF II, L.P.	15,253,494.00
Venture Capital and Partnerships	TPF II, L.P.	1,694,834.00
Venture Capital and Partnerships	VANTAGEPOINT VENT PTNRS IV (Q) 6-099884	21,794,837.56
Venture Capital and Partnerships	VANTAGEPOINT VENTURE PTNR IV (Q) 6099885	2,435,072.44
Venture Capital and Partnerships	VANTAGEPOINT VENTURE PTRS 2006 (Q), LP 6-014746	21,910,634.46
Venture Capital and Partnerships	VANTAGEPOINT VENTURE PTRS 2006 (Q), LP 6-014747	2,434,514.95
Venture Capital and Partnerships	VEPF III AIV I, LP	1.00
Venture Capital and Partnerships	VEPF III AIV I, LP	1.00
Venture Capital and Partnerships	VEPF III AIV II, LP	1.00
Venture Capital and Partnerships	VEPF III AIV II, LP	1.00
Venture Capital and Partnerships	VEPF III AIV III	4,424,314.00
Venture Capital and Partnerships	VEPF III AIV III	491,590.00
Venture Capital and Partnerships	VEPF III AIV IV	6,675,725.00
Venture Capital and Partnerships	VEPF III AIV IV	741,748.00
Venture Capital and Partnerships	VEPF III AIV V	2,157,334.00
Venture Capital and Partnerships	VEPF III AIV V	239,704.00
Venture Capital and Partnerships	VEPF IV AIV I	1,333,989.00
Venture Capital and Partnerships	VEPF IV AIV I	1,136,360.00

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Asset Category	Asset Description	Shares/Par Value
Venture Capital and Partnerships	VEPF IV AIV II	5,391,320.00
Venture Capital and Partnerships	VEPF IV AIV II	4,589,993.00
Venture Capital and Partnerships	VEPF IV AIV III LP	1,456,021.00
Venture Capital and Partnerships	VEPF IV AIV IV	739,629.00
Venture Capital and Partnerships	VEPF IV AIV IV	630,054.00
Venture Capital and Partnerships	VISTA EQUITY PARTNERS FUND III, LP	3,089,865.00
Venture Capital and Partnerships	VISTA EQUITY PARTNERS FUND III, LP	343,317.00
Venture Capital and Partnerships	VISTA EQUITY PARTNERS FUND IV, LP	3,814,740.00
Venture Capital and Partnerships	VISTA EQUITY PARTNERS FUND IV, LP	3,253,062.00
Venture Capital and Partnerships	WALTON STREET REAL ESTATE FUND VII	3,657,881.27
Venture Capital and Partnerships	WALTON STREET REAL ESTATE FUND VII	1,607,759.72
Venture Capital and Partnerships	WARBURG PINCUS PRIVATE EQUITY IX 6009951	10,830,727.00
Venture Capital and Partnerships	WARBURG PINCUS PRIVATE EQUITY IX 6009952	3,058,416.20
Venture Capital and Partnerships	WARBURG PINCUS PRIVATE EQUITY X LP 6-019439	5,762,844.60
Venture Capital and Partnerships	WARBURG PINCUS PRIVATE EQUITY X LP 6-019440	32,133,364.75
Venture Capital and Partnerships	WAYZATA OPPORTUNITIES FUND II, LP	9,956,250.00
Venture Capital and Partnerships	WAYZATA OPPORTUNITIES FUND III	2,041,250.00
Venture Capital and Partnerships	WAYZATA OPPORTUNITIES FUND III	1,075,968.00
Venture Capital and Partnerships	WAYZATA OPPORTUNITIES FUND, LLC 6-011809	1.00
Venture Capital and Partnerships	WAYZATA OPPORTUNITIES FUND, LLC 6-011821	1.00
Venture Capital and Partnerships	WAYZATA OPPOTUNITIES FUND II, LP	1,106,250.00
Venture Capital and Partnerships	WOF OFFSHORE LP I 6-013641	669,511.00
Venture Capital and Partnerships	WOF OFFSHORE LP I 6-013642	6,025,599.00

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Asset Category

Asset Description

Shares/Par Value

Please note that this report has been prepared using best available data. This report may also contain information provided by third parties, derived by third parties or derived from third party data and/or data that may have been categorized or otherwise reported based upon client direction - Northern Trust assumes no responsibility for the accuracy, timeliness or completeness of any such information. Northern Trust assumes no responsibility for the consequences of investment decisions made in reliance on information contained in this report. If you have questions regarding third party data or direction as it relates to this report, please contact your Northern Trust relationship team.

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