# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Cash and Cash Equivalents | Australian dollar | 993,233.68 |
| Cash and Cash Equivalents | Australian dollar | 205,150.06 |
| Cash and Cash Equivalents | Australian dollar | 77,667.44 |
| Cash and Cash Equivalents | Australian dollar | 160,309.08 |
| Cash and Cash Equivalents | Australian dollar | 755,972.91 |
| Cash and Cash Equivalents | Australian dollar | 739.78 |
| Cash and Cash Equivalents | Australian dollar | 1,025,253.47 |
| Cash and Cash Equivalents | Australian dollar | 1.08 |
| Cash and Cash Equivalents | Australian dollar | 4.86 |
| Cash and Cash Equivalents | Brazilian real | 285,805.03 |
| Cash and Cash Equivalents | Brazilian real | 20,086.30 |
| Cash and Cash Equivalents | Brazilian real | 12.28 |
| Cash and Cash Equivalents | Brazilian real | 30.84 |
| Cash and Cash Equivalents | Brazilian real | 0.11 |
| Cash and Cash Equivalents | British pound sterling | 91,579.92 |
| Cash and Cash Equivalents | British pound sterling | 62,631.10 |
| Cash and Cash Equivalents | British pound sterling | 224,431.90 |
| Cash and Cash Equivalents | British pound sterling | 106,131.88 |
| Cash and Cash Equivalents | British pound sterling | 28,599.09 |
| Cash and Cash Equivalents | British pound sterling | 695,434.49 |
| Cash and Cash Equivalents | British pound sterling | 376.71 |
| Cash and Cash Equivalents | British pound sterling | 1,314.96 |
| Cash and Cash Equivalents | Canadian dollar | 75,944.48 |
| Cash and Cash Equivalents | Canadian dollar | 35,248.97 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Cash and Cash Equivalents | Canadian dollar | 26,231.80 |
| Cash and Cash Equivalents | Canadian dollar | 10,109.59 |
| Cash and Cash Equivalents | Canadian dollar | 314,375.51 |
| Cash and Cash Equivalents | Canadian dollar | 1,219,733.07 |
| Cash and Cash Equivalents | Canadian dollar | 982.08 |
| Cash and Cash Equivalents | Canadian dollar | 982.08 |
| Cash and Cash Equivalents | Canadian dollar | 0.01 |
| Cash and Cash Equivalents | CF BLACKROCK MONEY MARKET FD | 132.00 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 2,106,466.27 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 8,713.05 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 11,432,567.42 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 2,336,816.03 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 3.75 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 54,180.09 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 9,654,710.36 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 2,406,975.93 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 14,671,588.70 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 644,023.60 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 100,655.35 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 17,550.26 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 8,578,984.33 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 448,998.02 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 49,888.66 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 7,107,809.35 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 44,360.86 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 1,167,966.53 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 245,877.02 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 29.59 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 1,625,100.52 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 325,020.00 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 35,824.00 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 7,892,687.64 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 1,965,111.55 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 201,400.00 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 204,808.70 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 22,756.52 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 780,956.00 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 2,082,553.00 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 1,040,337.40 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 108,387.31 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 0.75 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 7.33 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 0.48 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 448,120.00 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 1,378,110.04 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 376,330.79 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 1,302,608.10 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 370,580.58 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 1,027,998.94 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 301,851.71 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 6,232,908.85 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 1,870,186.56 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 189,545.45 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 2,410.69 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 2,026,749.06 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 4,640.90 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 2,395,000.79 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 1,355.96 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 329,226.99 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 2,307,224.49 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 2.23 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 2,058.03 |
| Cash and Cash Equivalents | COLTV SHORT TERM INVT FD | 0.13 |
| Cash and Cash Equivalents | Czech koruna | 85,607.68 |
| Cash and Cash Equivalents | Danish krone | 163,960.52 |
| Cash and Cash Equivalents | Danish krone | 637,014.65 |
| Cash and Cash Equivalents | Danish krone | 174.66 |
| Cash and Cash Equivalents | Danish krone | 174.66 |
| Cash and Cash Equivalents | Euro | 120,193.52 |
| Cash and Cash Equivalents | Euro | 67,884.21 |
| Cash and Cash Equivalents | Euro | 49,649.85 |
| Cash and Cash Equivalents | Euro | 112,263.08 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Cash and Cash Equivalents | Euro | 164,112.95 |
| Cash and Cash Equivalents | Euro | 606,344.73 |
| Cash and Cash Equivalents | Euro | 150,685.81 |
| Cash and Cash Equivalents | Euro | 26.92 |
| Cash and Cash Equivalents | Euro | 3.01 |
| Cash and Cash Equivalents | Euro | 754.46 |
| Cash and Cash Equivalents | Euro | 1,240.94 |
| Cash and Cash Equivalents | Euro | 0.01 |
| Cash and Cash Equivalents | Hong Kong dollar | 288,465.89 |
| Cash and Cash Equivalents | Hong Kong dollar | 120,341.60 |
| Cash and Cash Equivalents | Hong Kong dollar | 14,281.95 |
| Cash and Cash Equivalents | Hong Kong dollar | 2,971.05 |
| Cash and Cash Equivalents | Hong Kong dollar | 191,151.28 |
| Cash and Cash Equivalents | Hong Kong dollar | 1,109,012.03 |
| Cash and Cash Equivalents | Hungarian forint | 53.65 |
| Cash and Cash Equivalents | Hungarian forint | 0.28 |
| Cash and Cash Equivalents | Indonesian rupiah | 2,678.46 |
| Cash and Cash Equivalents | Indonesian rupiah | 1,050.29 |
| Cash and Cash Equivalents | Japanese yen | 508,700.00 |
| Cash and Cash Equivalents | Japanese yen | 229,232.70 |
| Cash and Cash Equivalents | Japanese yen | 1,145,056.83 |
| Cash and Cash Equivalents | Japanese yen | 367,620.63 |
| Cash and Cash Equivalents | Japanese yen | 40,179.15 |
| Cash and Cash Equivalents | Japanese yen | 152,679.92 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Cash and Cash Equivalents | Japanese yen | 4.65 |
| Cash and Cash Equivalents | Japanese yen | 12.14 |
| Cash and Cash Equivalents | Mexican peso | 157.81 |
| Cash and Cash Equivalents | Mexican peso | 114,071.47 |
| Cash and Cash Equivalents | Mexican peso | 31,100.63 |
| Cash and Cash Equivalents | Mexican peso | 138,259.25 |
| Cash and Cash Equivalents | New Taiwan dollar | 977,790.20 |
| Cash and Cash Equivalents | New Taiwan dollar | 316,781.20 |
| Cash and Cash Equivalents | New Taiwan dollar | 80,411.63 |
| Cash and Cash Equivalents | New Taiwan dollar | 313,923.38 |
| Cash and Cash Equivalents | New Zealand dollar | 0.01 |
| Cash and Cash Equivalents | New Zealand dollar | 21.52 |
| Cash and Cash Equivalents | Norwegian krone | 92,500.87 |
| Cash and Cash Equivalents | Norwegian krone | 33,609.17 |
| Cash and Cash Equivalents | Norwegian krone | 167.56 |
| Cash and Cash Equivalents | Norwegian krone | 167.56 |
| Cash and Cash Equivalents | Norwegian krone | 0.04 |
| Cash and Cash Equivalents | Polish zloty | 0.37 |
| Cash and Cash Equivalents | Polish zloty | 0.17 |
| Cash and Cash Equivalents | Polish zloty | 0.23 |
| Cash and Cash Equivalents | Singapore dollar | 7,550.26 |
| Cash and Cash Equivalents | Singapore dollar | 26,347.54 |
| Cash and Cash Equivalents | South African rand | 0.28 |
| Cash and Cash Equivalents | South African rand | 0.25 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Cash and Cash Equivalents | South African rand | 104,342.72 |
| Cash and Cash Equivalents | South African rand | 406,121.48 |
| Cash and Cash Equivalents | South African rand | 21,719.48 |
| Cash and Cash Equivalents | South Korean won | 225,743.31 |
| Cash and Cash Equivalents | South Korean won | 870,193.18 |
| Cash and Cash Equivalents | Swedish krona | 186,766.21 |
| Cash and Cash Equivalents | Swedish krona | 35,402.86 |
| Cash and Cash Equivalents | Swedish krona | 36,031.61 |
| Cash and Cash Equivalents | Swedish krona | 138,820.08 |
| Cash and Cash Equivalents | Swedish krona | 145.87 |
| Cash and Cash Equivalents | Swedish krona | 58,349.01 |
| Cash and Cash Equivalents | Swiss franc | 646,696.82 |
| Cash and Cash Equivalents | Swiss franc | 208,460.22 |
| Cash and Cash Equivalents | Swiss franc | 671,424.82 |
| Cash and Cash Equivalents | Swiss franc | 222,695.57 |
| Cash and Cash Equivalents | Swiss franc | 1,069.40 |
| Cash and Cash Equivalents | Swiss franc | 1,069.40 |
| Cash and Cash Equivalents | Turkish lira | 0.44 |
| Cash and Cash Equivalents | Turkish lira | 0.27 |
| Cash and Cash Equivalents | United States dollar | 1,466,799.62 |
| Cash and Cash Equivalents | United States dollar | 3.64 |
| Cash and Cash Equivalents | United States dollar | 1,341,872.90 |
| Cash and Cash Equivalents | United States dollar | 11,579,434.50 |
| Cash and Cash Equivalents | United States dollar | 14,865.55 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Cash and Cash Equivalents | United States dollar | 3,063,267.87 |
| Cash and Cash Equivalents | United States dollar | 2,013,088.53 |
| Cash and Cash Equivalents | United States dollar | 6,950,647.04 |
| Cash and Cash Equivalents | United States dollar | -0.06 |
| Cash and Cash Equivalents | United States dollar | -0.17 |
| Cash and Cash Equivalents | United States dollar | 2,996,116.17 |
| Cash and Cash Equivalents | United States dollar | 1,871,601.32 |
| Cash and Cash Equivalents | United States dollar | 207,955.74 |
| Cash and Cash Equivalents | United States dollar | -997,273.62 |
| Cash and Cash Equivalents | United States dollar | 4,406,768.62 |
| Cash and Cash Equivalents | United States dollar | 6,537,865.21 |
| Cash and Cash Equivalents | United States dollar | 6,584,139.79 |
| Cash and Cash Equivalents | United States dollar | 28,160,273.07 |
| Cash and Cash Equivalents | United States dollar | 845,904.67 |
| Cash and Cash Equivalents | United States dollar | -933,916.47 |
| Cash and Cash Equivalents | United States dollar | 3,062,076.16 |
| Cash and Cash Equivalents | United States dollar | 1,091,298.35 |
| Cash and Cash Equivalents | United States dollar | 926,235.37 |
| Cash and Cash Equivalents | United States dollar | 4,421,668.38 |
| Cash and Cash Equivalents | United States dollar | 17,911,996.29 |
| Cash and Cash Equivalents | United States dollar | 1,014,504.80 |
| Cash and Cash Equivalents | United States dollar | 4,431,513.17 |
| Cash and Cash Equivalents | United States dollar | 4,123,013.23 |
| Cash and Cash Equivalents | United States dollar | 18,688,217.19 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Cash and Cash Equivalents | UNITED STATES TREAS BILLS 03-29-2012 DTD09/29/2011 | 62,000.00 |
| Cash and Cash Equivalents | UNITED STATES TREAS BILLS 04-12-2012 UNITED STATES TREAS BILLS | 3,013,000.00 |
| Cash and Cash Equivalents | UNITED STATES TREAS BILLS 05-17-2012 | 1,500,000.00 |
| Cash and Cash Equivalents | UNITED STATES TREAS BILLS 06-28-2012 UNITED STATES TREAS BILLS | 2,400,000.00 |
| Cash and Cash Equivalents | UNITED STATES TREAS BILLS 06-28-2012 UNITED STATES TREAS BILLS | 1,000,000.00 |
| Cash and Cash Equivalents | US OF AMER TREAS BILLS 05-03-2012 | 890,000.00 |
| Cash and Cash Equivalents | US OF AMER TREAS BILLS 05-03-2012 | 825,000.00 |
| Cash and Cash Equivalents | US OF AMER TREAS BILLS 05-03-2012 | 215,000.00 |
| Cash and Cash Equivalents | US OF AMER TREAS BILLS 05-03-2012 | 230,000.00 |
| Cash and Cash Equivalents | US TREAS BILLS ZCP 06-14-2012 | 300,000.00 |
| Equities | #REORG/99 CENTS ONLY CASH MERGER 01/13/2012 | 7,580.00 |
| Equities | #REORG/99 CENTS ONLY CASH MERGER 01/13/2012 | 3,300.00 |
| Equities | #REORG/AMERICAN TOWER MANDATORY EXC AMERICAN TOWER REIT 2F14A31 1/3/2012 | 31,573.00 |
| Equities | #REORG/AMERICAN TOWER MANDATORY EXC AMERICAN TOWER REIT 2F14A31 1/3/2012 | 10,841.00 |
| Equities | #REORG/BANCORP RHODE STOCK MERGER BROOKLINE BANCORP 2089329 01/01/2012 | 1,838.00 |
| Equities | #REORG/BANCORP RHODE STOCK MERGER BROOKLINE BANCORP 2089329 01/01/2012 | 600.00 |
| Equities | #REORG/BROOKLYN FED CASH MERGER ESCROW BROOKLYN 6066745 01/06/2012 | 687.00 |
| Equities | #REORG/BROOKLYN FED CASH MERGER ESCROW BROOKLYN 6066745 01/06/2012 | 100.00 |
| Equities | #REORG/C&D TECHNOLOGIES INC CASH MERGER 1/17/2012 | 216.00 |
| Equities | #REORG/COMPLETE CSH AND STK MERGER SUPERIOR ENERGY 2850735 2/8/2012 | 11,836.00 |
| Equities | #REORG/COMPLETE CSH AND STK MERGER SUPERIOR ENERGY 2850735 2/8/2012 | 5,000.00 |
| Equities | #REORG/FIRST BANCORP P R WORTHLESS 5/1/2012 | 919.00 |
| Equities | #REORG/FIRST BANCORP P R WORTHLESS 5/1/2012 | 300.00 |
| Equities | #REORG/HANSEN NAT CORP NAME CHANGE MONSTER BEVERAGE CORP 2F1EAU1 01/09/201 | 4,400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | #REORG/HEALTHSPRING INC CASH MERGER 1/30/2012 | 11,667.00 |
| Equities | #REORG/HEALTHSPRING INC CASH MERGER 1/30/2012 | 5,000.00 |
| Equities | #REORG/INSWEB CORP NAME CHANGE INTERNET PATENTS 2F12A71 1/11/2012 | 394.00 |
| Equities | #REORG/INSWEB CORP NAME CHANGE INTERNET PATENTS 2F12A71 1/11/2012 | 100.00 |
| Equities | #REORG/INTERLINK REVERSE STOCK SPLIT INTERLINK ELECTRS 2F1WAK1 1/13/2012 | 1,615.00 |
| Equities | #REORG/INTERLINK REVERSE STOCK SPLIT INTERLINK ELECTRS 2F1WAK1 1/13/2012 | 100.00 |
| Equities | #REORG/INX INC COM CASH MERGER 1/03/2012 | 1,050.00 |
| Equities | #REORG/INX INC COM CASH MERGER 1/03/2012 | 300.00 |
| Equities | #REORG/JAZZ PHARMACEUTICALS STOCK MERGERJAZZ PHARMACEUTICALS 2F1NA61 1/18/201 | 1,269.00 |
| Equities | #REORG/JAZZ PHARMACEUTICALS STOCK MERGERJAZZ PHARMACEUTICALS 2F1NA61 1/18/201 | 400.00 |
| Equities | #REORG/LEXICON PHARMACEUTICALS WORTHLESS01/03/2012 | 9,974.00 |
| Equities | #REORG/LEXICON PHARMACEUTICALS WORTHLESS01/03/2012 | 3,500.00 |
| Equities | #REORG/MANNATECH INC COM REVERSE STOCK SPLIT MANNATECH INC 2F18AK1 01/13/2012 | 3,850.00 |
| Equities | #REORG/MANNATECH INC COM REVERSE STOCK SPLIT MANNATECH INC 2F18AK1 01/13/2012 | 1,300.00 |
| Equities | #REORG/MGP INGREDIENTS INC NAME CHANGE MGP INGREDIENTS 2D16AH1 1/4/2012 | 3,762.00 |
| Equities | #REORG/MGP INGREDIENTS INC NAME CHANGE MGP INGREDIENTS 2D16AH1 1/4/2012 | 1,300.00 |
| Equities | #REORG/NATIONAL R V PLAN OF REORG ESCROWNATIONAL 6066743 12/28/2011 | 6,600.00 |
| Equities | #REORG/NEOPROBE CORP NAME CHANGE NAVIDEABIOPHARMACEUTICALS INC 2F1DAG1 1/5/2 | 525.00 |
| Equities | #REORG/NEOPROBE CORP NAME CHANGE NAVIDEABIOPHARMACEUTICALS INC 2F1DAG1 1/5/2 | 100.00 |
| Equities | #REORG/PARKVALE FINL STOCK MERGER F N B CORP 2313503 1/3/2012 | 1,309.00 |
| Equities | #REORG/PARKVALE FINL STOCK MERGER F N B CORP 2313503 1/3/2012 | 400.00 |
| Equities | #REORG/RIGHTNOW TECHNOLOGIES CASH MERGER1/27/2012 | 6,044.00 |
| Equities | #REORG/RIGHTNOW TECHNOLOGIES CASH MERGER1/27/2012 | 2,600.00 |
| Equities | #REORG/SOLIGENIX INC REV STOCK SPLT SOLIGENIX INC 2H1TAP1 2/1/2012 | 2,937.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | #REORG/SOLIGENIX INC REV STOCK SPLT SOLIGENIX INC 2H1TAP1 2/1/2012 | 200.00 |
| Equities | #REORG/SONESTA INTL HOTELS CASH MERGER 2/1/2012 | 3,681.00 |
| Equities | #REORG/SONESTA INTL HOTELS CASH MERGER 2/1/2012 | 300.00 |
| Equities | #REORG/STATE BANCORP STOCK MERGER VALLEYNATIONAL BANCORP 2886264 12/30/2011 | 4,816.00 |
| Equities | #REORG/STATE BANCORP STOCK MERGER VALLEYNATIONAL BANCORP 2886264 12/30/2011 | 1,600.00 |
| Equities | #REORG/SUNSHINE PCS CORP NAME CHANGE ICTC GROUP INC 2D1FAM1 10/26/2011 | 286.00 |
| Equities | #REORG/TIER TECHNOLOGIES NAME CHANGE OFFICIAL PMTS HLDGS 2F11A11 01/04/2012 | 2,975.00 |
| Equities | #REORG/TIER TECHNOLOGIES NAME CHANGE OFFICIAL PMTS HLDGS 2F11A11 01/04/2012 | 1,000.00 |
| Equities | #REORG/U S GOLD CORP NAME CHANGE MCEWEN MNG 2F1GA11 1/27/2012 | 350.00 |
| Equities | #REORG/U S GOLD CORP NAME CHANGE MCEWEN MNG 2F1GA11 1/27/2012 | 100.00 |
| Equities | #REORG/UNITED FIRE STOCK MERGER UNITED FIRE GROUP 2H1PAG1 2/2/2012 | 4,374.00 |
| Equities | #REORG/UNITED FIRE STOCK MERGER UNITED FIRE GROUP 2H1PAG1 2/2/2012 | 1,500.00 |
| Equities | #REORG/VALPEY-FISHER CORP COM CASH MERGER 1/24/2012 | 3,200.00 |
| Equities | #REORG/VALPEY-FISHER CORP COM CASH MERGER 1/24/2012 | 1,400.00 |
| Equities | #RERG/ZORN CASH & STK MERGER CSR PLC ADR2B1ZAY1 9-1-11 | 6,208.00 |
| Equities | 1 800 FLOWERS COM INC CL A COM STK | 4,396.00 |
| Equities | 1 800 FLOWERS COM INC CL A COM STK | 1,500.00 |
| Equities | 1 PRICE CLOTHING STORES INC COM NEW STK | 2,557.00 |
| Equities | 1ST CMNTY BANCSHARES INC NEV COM | 836.00 |
| Equities | 1ST CMNTY BANCSHARES INC NEV COM | 200.00 |
| Equities | 1ST COMWLTH FNCL CORP COM LM | 16,622.00 |
| Equities | 1ST COMWLTH FNCL CORP COM LM | 7,200.00 |
| Equities | 1ST CTZNS BANCSHARES INC N C CL A | 1,628.00 |
| Equities | 1ST CTZNS BANCSHARES INC N C CL A | 741.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | 1ST FINL HLDGS INC COM | 2,275.00 |
| Equities | 1ST FINL HLDGS INC COM | 700.00 |
| Equities | 1ST HORIZON NATL CORP COM | 21,177.00 |
| Equities | 1ST HORIZON NATL CORP COM | 7,272.00 |
| Equities | 1ST INDL RLTY TR INC COM | 5,862.00 |
| Equities | 1ST INDL RLTY TR INC COM | 2,000.00 |
| 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 | 3,665.00 |
| Equities | 1ST POTOMAC RLTY TR COM | 1,200.00 |
| Equities | 1ST QUANTUM MINLS COM NPV | 71,400.00 |
| Equities | 1ST QUANTUM MINLS COM NPV | 31,000.00 |
| Equities | 1ST SOURCE CORP COM | 3,386.00 |
| Equities | 1ST SOURCE CORP COM | 1,400.00 |
| Equities | 1ST VIRTUAL COMMUNICATIONS INC COM NEW STK | 2,780.00 |
| Equities | 21ST CENTY HLDG CO COM | 1,272.00 |
| Equities | 21ST CENTY HLDG CO COM | 400.00 |
| Equities | 3D SYS CORP DEL COM NEW STK | 4,199.00 |
| Equities | 3D SYS CORP DEL COM NEW STK | 1,400.00 |
| Equities | 3M CO COM | 56,301.00 |
| Equities | 3M CO COM | 19,333.00 |
| Equities | 3M CO COM | 3,825.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | 3M CO COM | 1,040.00 |
| Equities | 4 KIDS ENTMT INC COM | 1,812.00 |
| Equities | 4 KIDS ENTMT INC COM | 200.00 |
| Equities | 5 STAR QUAL CARE INC COM | 4,086.00 |
| Equities | 5 STAR QUAL CARE INC COM | 1,400.00 |
| Equities | 5TH 3RD BANCORP COM | 73,888.00 |
| Equities | 5TH 3RD BANCORP COM | 25,372.00 |
| Equities | 5TH 3RD BANCORP COM | 183,000.00 |
| Equities | 5TH 3RD BANCORP COM | 49,900.00 |
| Equities | 8X8 INC NEW COM | 5,687.00 |
| Equities | 8X8 INC NEW COM | 1,900.00 |
| Equities | A H BELO CORP COM SER A STK | 1,995.00 |
| Equities | A H BELO CORP COM SER A STK | 700.00 |
| Equities | AAIPHARMA INC COM | 13,700.00 |
| Equities | AAON INC COM PAR $0.004 COM PAR $0.004 | 8,881.00 |
| Equities | AAON INC COM PAR $0.004 COM PAR $0.004 | 2,700.00 |
| Equities | AAR CORP COM | 4,806.00 |
| Equities | AAR CORP COM | 2,100.00 |
| Equities | AASTROM BIOSCIENCES INC COM NEW COM NEW | 1,810.00 |
| Equities | AASTROM BIOSCIENCES INC COM NEW COM NEW | 600.00 |
| Equities | ABAXIS INC COM | 2,937.00 |
| Equities | ABAXIS INC COM | 1,300.00 |
| Equities | ABB LTD CHF1.03 (REGD) | 11,865.00 |
| Equities | ABB LTD CHF1.03 (REGD) | 46,158.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ABBOTT LAB COM | 125,142.00 |
| Equities | ABBOTT LAB COM | 42,971.00 |
| Equities | ABBOTT LAB COM | 39,600.00 |
| Equities | ABBOTT LAB COM | 10,800.00 |
| Equities | ABC-MART INC NPV | 36,900.00 |
| Equities | ABC-MART INC NPV | 13,500.00 |
| Equities | ABC-NACO INC COM | 30.00 |
| Equities | ABERCROMBIE & FITCH CO CL A | 6,905.00 |
| Equities | ABERCROMBIE & FITCH CO CL A | 2,371.00 |
| Equities | ABIOMED INC COM | 7,715.00 |
| Equities | ABIOMED INC COM | 2,419.00 |
| Equities | ABLE LABORATORIES INC COM NEW COM NEW | 2,800.00 |
| Equities | ABM INDS INC COM | 9,930.00 |
| Equities | ABM INDS INC COM | 13,450.00 |
| Equities | ABM INDS INC COM | 3,675.00 |
| Equities | ABM INDS INC COM | 4,300.00 |
| Equities | ABOVENET INC COM STK | 2,549.00 |
| Equities | ABOVENET INC COM STK | 1,100.00 |
| Equities | ABRAXAS PETE CORP COM | 1,225.00 |
| Equities | ABRAXAS PETE CORP COM | 400.00 |
| Equities | ACADIA PHARMACEUTICALS INC COM | 6,021.00 |
| Equities | ACADIA PHARMACEUTICALS INC COM | 2,100.00 |
| Equities | ACADIA RLTY TR COM | 7,247.00 |
| Equities | ACADIA RLTY TR COM | 3,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ACCELRYS INC COM | 7,983.00 |
| Equities | ACCELRYS INC COM | 2,800.00 |
| Equities | ACCENTURE PLC SHS CL A NEW | 66,600.00 |
| Equities | ACCENTURE PLC SHS CL A NEW | 51,486.00 |
| Equities | ACCENTURE PLC SHS CL A NEW | 17,679.00 |
| Equities | ACCEP INS COS INC COM | 9,099.00 |
| Equities | ACCESS PLANS INC COM | 680.00 |
| Equities | ACCESS PLANS INC COM | 300.00 |
| 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 | 5,249.00 |
| Equities | ACCO BRANDS CORP COM | 1,800.00 |
| Equities | ACCOM INC COM | 306.00 |
| Equities | ACCRETIVE HEALTH INC COM STK | 5,900.00 |
| Equities | ACCRETIVE HEALTH INC COM STK | 1,384.00 |
| Equities | ACCURAY INC DEL COM | 14,813.00 |
| Equities | ACCURAY INC DEL COM | 4,800.00 |
| Equities | ACE LTD COM STK | 27,058.00 |
| Equities | ACE LTD COM STK | 9,291.00 |
| Equities | ACETO CORP COM | 4,927.00 |
| Equities | ACETO CORP COM | 1,700.00 |
| Equities | ACHILLION PHARMACEUTICALS INC COM | 612.00 |
| Equities | ACHILLION PHARMACEUTICALS INC COM | 200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ACI WORLDWIDE INC COM STK | 4,633.00 |
| Equities | ACI WORLDWIDE INC COM STK | 2,000.00 |
| 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 PACKET INC COM STK | 4,152.00 |
| Equities | ACME PACKET INC COM STK | 1,797.00 |
| Equities | ACME UTD CORP COM | 394.00 |
| Equities | ACME UTD CORP COM | 100.00 |
| Equities | ACORDA THERAPEUTICS INC COM | 5,899.00 |
| Equities | ACORDA THERAPEUTICS INC COM | 2,600.00 |
| Equities | ACORN ENERGY INC | 2,143.00 |
| Equities | ACORN ENERGY INC | 700.00 |
| Equities | ACTIVE PWR INC COM | 7,349.00 |
| Equities | ACTIVE PWR INC COM | 2,500.00 |
| Equities | ACTIVISION BLIZZARD INC COM STK | 158,000.00 |
| Equities | ACTUANT CORP CL A NEW | 9,608.00 |
| Equities | ACTUANT CORP CL A NEW | 4,200.00 |
| Equities | ACTUATE CORP COM | 3,247.00 |
| Equities | ACTUATE CORP COM | 1,100.00 |
| Equities | ACUITY BRANDS INC COM | 5,899.00 |
| Equities | ACUITY BRANDS INC COM | 2,600.00 |
| Equities | ACURA PHARMACEUTICALS INC COM NEW STK | 8,556.00 |
| Equities | ACURA PHARMACEUTICALS INC COM NEW STK | 3,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ACXIOM CORP COM | 9,317.00 |
| Equities | ACXIOM CORP COM | 4,100.00 |
| Equities | ADAMIS PHARMACEUTICALS CORP COM | 350.00 |
| Equities | ADAMIS PHARMACEUTICALS CORP COM | 100.00 |
| Equities | ADAMS RES & ENERGY INC COM NEW | 3,681.00 |
| Equities | ADAMS RES & ENERGY INC COM NEW | 1,700.00 |
| Equities | ADECCO SA CHF1(REGD) | 51,766.00 |
| Equities | ADECCO SA CHF1(REGD) | 21,730.00 |
| Equities | ADECCO SA CHF1(REGD) | 62,460.00 |
| Equities | ADECCO SA CHF1(REGD) | 21,150.00 |
| Equities | ADEPT TECH INC COM NEW | 892.00 |
| Equities | ADEPT TECH INC COM NEW | 300.00 |
| Equities | ADIDAS AG | 1,055.00 |
| Equities | ADIDAS AG | 4,101.00 |
| Equities | ADOBE SYS INC COM | 39,435.00 |
| Equities | ADOBE SYS INC COM | 13,541.00 |
| Equities | ADOLOR CORP COM | 6,080.00 |
| Equities | ADOLOR CORP COM | 2,100.00 |
| Equities | ADR ASTRAZENECA PLC SPONSORED ADR UK | 9,005.00 |
| Equities | ADR ASTRAZENECA PLC SPONSORED ADR UK | 2,465.00 |
| Equities | ADR AU OPTRONICS CORP SPONSORED ADR | 631,630.00 |
| Equities | ADR AU OPTRONICS CORP SPONSORED ADR | 213,890.00 |
| Equities | ADR BAIDU INC SPONSORED ADR | 4,392.00 |
| Equities | ADR BAIDU INC SPONSORED ADR | 17,069.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ADR BANCO SANTANDER BRASIL S A ADS REPSTG 1 UNIT | 575,660.00 |
| Equities | ADR BANCO SANTANDER BRASIL S A ADS REPSTG 1 UNIT | 194,930.00 |
| Equities | ADR CENTRAIS ELETRICAS BRASILEIRAS S A SPONSORED ADR REPSTG COM | 297,220.00 |
| Equities | ADR CENTRAIS ELETRICAS BRASILEIRAS S A SPONSORED ADR REPSTG COM | 100,650.00 |
| Equities | ADR COMPANIA CERVECERIAS UNIDAS S A SPONSORED ADR | 1,890.00 |
| Equities | ADR COMPANIA CERVECERIAS UNIDAS S A SPONSORED ADR | 510.00 |
| Equities | ADR CTRIP COM INTL LTD AMERICAN DEP SHS AMERICAN DEP SHS | 9,966.00 |
| Equities | ADR CTRIP COM INTL LTD AMERICAN DEP SHS AMERICAN DEP SHS | 38,769.00 |
| Equities | ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR | 136,020.00 |
| Equities | ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR | 46,060.00 |
| Equities | ADR GERDAU S A SPONSORED ADR | 338,300.00 |
| Equities | ADR GERDAU S A SPONSORED ADR | 114,560.00 |
| Equities | ADR INDIA CEMENTS LTD SPONSORED GDR | 1,231,620.00 |
| Equities | ADR INDIA CEMENTS LTD SPONSORED GDR | 410,950.00 |
| Equities | ADR KT CORP SPONSORED ADR | 117,200.00 |
| Equities | ADR KT CORP SPONSORED ADR | 39,690.00 |
| Equities | ADR NICE SYS LTD SPONSORED ADR | 56,100.00 |
| Equities | ADR NICE SYS LTD SPONSORED ADR | 15,290.00 |
| Equities | ADR OAO GAZPROM LEVEL 1 ADR | 295,930.00 |
| Equities | ADR OAO GAZPROM LEVEL 1 ADR | 100,210.00 |
| Equities | ADR OIL CO LUKOIL SPONSORED ADR | 66,060.00 |
| Equities | ADR OIL CO LUKOIL SPONSORED ADR | 22,370.00 |
| Equities | ADR PETROCHINA CO LTD SPONSORED ADR | 3,900.00 |
| Equities | ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR | 283,730.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR | 96,080.00 |
| Equities | ADR SK TELECOM LTD SPONSORED ADR | 176,200.00 |
| Equities | ADR SK TELECOM LTD SPONSORED ADR | 59,670.00 |
| Equities | ADR TELE NORTE LESTE PARTICIPACOES S A SPONSORED ADR REPSTG PFD PREFERENCE SI | 420,350.00 |
| Equities | ADR TELE NORTE LESTE PARTICIPACOES S A SPONSORED ADR REPSTG PFD PREFERENCE SI | 142,340.00 |
| Equities | ADR TELEFONICA BRASIL SA SPON ADR EA REPR 1 PFD SH | 20,855.00 |
| Equities | ADR TELEFONICA BRASIL SA SPON ADR EA REPR 1 PFD SH | 5,680.00 |
| Equities | ADR TEVA PHARMACEUTICAL INDS | 243,540.00 |
| Equities | ADR TEVA PHARMACEUTICAL INDS | 81,220.00 |
| Equities | ADR TEVA PHARMACEUTICAL INDS | 6,980.00 |
| Equities | ADR TEVA PHARMACEUTICAL INDS | 27,138.00 |
| Equities | ADR TURKCELL ILETISIM HIZMETLERI A S SPONSORED ADR NEW | 207,480.00 |
| Equities | ADR TURKCELL ILETISIM HIZMETLERI A S SPONSORED ADR NEW | 70,260.00 |
| Equities | ADR VALE S A ADR | 101,280.00 |
| Equities | ADR VALE S A ADR | 34,440.00 |
| Equities | ADR VODAFONE GROUP PLC NEW SPONSORED ADR | 29,840.00 |
| Equities | ADR VODAFONE GROUP PLC NEW SPONSORED ADR | 8,135.00 |
| Equities | ADTRAN INC COM | 8,980.00 |
| Equities | ADTRAN INC COM | 3,800.00 |
| Equities | ADVANCE AMER CASH ADVANCE CTRS INC COM STK | 9,011.00 |
| Equities | ADVANCE AMER CASH ADVANCE CTRS INC COM STK | 3,100.00 |
| Equities | ADVANCED ANALOGIC TECHNOLOGIES INC COM | 3,981.00 |
| Equities | ADVANCED ANALOGIC TECHNOLOGIES INC COM | 1,300.00 |
| Equities | ADVANCED ENERGY INDS INC COM | 5,949.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ADVANCED ENERGY INDS INC COM | 2,000.00 |
| 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 | 47,028.00 |
| Equities | ADVANCED MICRO DEVICES INC COM | 16,148.00 |
| 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 | 6,161.00 |
| Equities | ADVENT SOFTWARE INC COM STK | 2,700.00 |
| Equities | ADVISORY BRD CO COM | 3,435.00 |
| Equities | ADVISORY BRD CO COM | 1,500.00 |
| Equities | ADVOCAT INC COM | 2,056.00 |
| Equities | ADVOCAT INC COM | 700.00 |
| Equities | AEGION CORP 10 | 4,998.00 |
| Equities | AEGION CORP 10 | 1,700.00 |
| Equities | AEGON NV COM STK EUR0.12 | 570,000.00 |
| Equities | AEGON NV COM STK EUR0.12 | 239,200.00 |
| Equities | AEGON NV COM STK EUR0.12 | 823,002.00 |
| Equities | AEGON NV COM STK EUR0.12 | 258,368.00 |
| Equities | AEHR TEST SYS COM | 2,250.00 |
| Equities | AEHR TEST SYS COM | 1,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | AEOLUS PHARMACEUTICALS INC COM | 228.00 |
| Equities | AEOLUS PHARMACEUTICALS INC COM | 100.00 |
| Equities | AEON CO LTD NPV | 37,600.00 |
| Equities | AEON CO LTD NPV | 13,700.00 |
| Equities | AEON CREDIT SERV NPV | 41,000.00 |
| Equities | AEON CREDIT SERV NPV | 15,000.00 |
| Equities | AEP INDS INC COM | 1,969.00 |
| Equities | AEP INDS INC COM | 600.00 |
| Equities | AEROPOSTALE COM | 8,703.00 |
| Equities | AEROPOSTALE COM | 1,712.00 |
| Equities | AEROSONIC CORP DEL COM PAR $0.40 COM PAR$0.40 | 1,344.00 |
| Equities | AEROSONIC CORP DEL COM PAR $0.40 COM PAR$0.40 | 600.00 |
| Equities | AES CORP COM | 51,794.00 |
| Equities | AES CORP COM | 17,785.00 |
| Equities | AETNA INC | 29,104.00 |
| Equities | AETNA INC | 9,994.00 |
| Equities | AETRIUM INC COM STK USD0.001 | 2,075.00 |
| Equities | AETRIUM INC COM STK USD0.001 | 900.00 |
| Equities | AFFIRMATIVE INS HLDGS INC COM STK | 1,312.00 |
| Equities | AFFIRMATIVE INS HLDGS INC COM STK | 400.00 |
| Equities | AFFYMAX INC COM | 1,006.00 |
| Equities | AFFYMAX INC COM | 300.00 |
| Equities | AFFYMETRIX INC OC-CAP STK | 16,377.00 |
| Equities | AFFYMETRIX INC OC-CAP STK | 7,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | AFLAC INC COM | 37,498.00 |
| Equities | AFLAC INC COM | 12,876.00 |
| Equities | AFLAC INC COM | 51,000.00 |
| Equities | AFLAC INC COM | 13,900.00 |
| Equities | AFRICAN BARRICK GO ORD GBP0.10 | 370,480.00 |
| Equities | AFRICAN BARRICK GO ORD GBP0.10 | 125,460.00 |
| Equities | AGENUS INC COM NEW COM USD0.01 (POST REVSPLIT) | 1,165.00 |
| Equities | AGENUS INC COM NEW COM USD0.01 (POST REVSPLIT) | 100.00 |
| Equities | AGFEED INDS INC COM STK | 3,637.00 |
| Equities | AGFEED INDS INC COM STK | 1,600.00 |
| Equities | AGILENT TECHNOLOGIES INC COM | 75,200.00 |
| Equities | AGILENT TECHNOLOGIES INC COM | 27,893.00 |
| Equities | AGILENT TECHNOLOGIES INC COM | 9,578.00 |
| Equities | AGILYSYS INC COM STK | 5,424.00 |
| Equities | AGILYSYS INC COM STK | 1,900.00 |
| Equities | AGL RES INC COM | 5,699.00 |
| Equities | AGL RES INC COM | 9,377.00 |
| Equities | AGL RES INC COM | 3,219.00 |
| Equities | AGL RES INC COM | 335.00 |
| Equities | AGREE RLTY CORP COM | 3,068.00 |
| Equities | AGREE RLTY CORP COM | 1,300.00 |
| Equities | AIA GROUP LTD COM PAR USD 1 | 670,000.00 |
| Equities | AIA GROUP LTD COM PAR USD 1 | 278,600.00 |
| Equities | AIR LIQUIDE(L') EUR5.50 | 15,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | AIR LIQUIDE(L') EUR5.50 | 6,300.00 |
| Equities | AIR LIQUIDE(L') EUR5.50 | 1,541.00 |
| Equities | AIR LIQUIDE(L') EUR5.50 | 5,989.00 |
| Equities | AIR METHODS CORP COM NEW COM NEW | 2,556.00 |
| Equities | AIR METHODS CORP COM NEW COM NEW | 1,100.00 |
| Equities | AIR PROD & CHEM INC COM | 16,907.00 |
| Equities | AIR PROD & CHEM INC COM | 5,806.00 |
| Equities | AIR TRANS SVCS GROUP INC COM STK | 3,350.00 |
| Equities | AIR TRANS SVCS GROUP INC COM STK | 1,100.00 |
| Equities | AIR WATER INC NPV | 44,000.00 |
| Equities | AIR WATER INC NPV | 16,000.00 |
| Equities | AIRCASTLE LIMITED COM STK | 7,920.00 |
| Equities | AIRCASTLE LIMITED COM STK | 3,400.00 |
| Equities | AIRGAS INC COM | 5,489.00 |
| Equities | AIRGAS INC COM | 1,885.00 |
| Equities | AISIN SEIKI CO NPV | 1,300.00 |
| Equities | AISIN SEIKI CO NPV | 5,200.00 |
| Equities | AIXTRON SE ORD NPV | 211,574.00 |
| Equities | AIXTRON SE ORD NPV | 71,650.00 |
| Equities | AKAMAI TECHNOLOGIES INC COM STK | 14,414.00 |
| Equities | AKAMAI TECHNOLOGIES INC COM STK | 4,950.00 |
| Equities | AKORN INC COM | 12,725.00 |
| Equities | AKORN INC COM | 4,263.00 |
| Equities | AKSYS LTD COM | 9,696.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ALABAMA AIRCRAFT INDS INC COM STK | 819.00 |
| Equities | ALABAMA AIRCRAFT INDS INC COM STK | 100.00 |
| Equities | ALAMO GROUP INC COM | 1,837.00 |
| Equities | ALAMO GROUP INC COM | 600.00 |
| Equities | ALASKA AIR GROUP INC COM | 4,381.00 |
| Equities | ALASKA AIR GROUP INC COM | 1,900.00 |
| Equities | ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012 | 4,316.00 |
| Equities | ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012 | 1,500.00 |
| Equities | ALBANY INTL CORP NEW CL A | 2,231.00 |
| Equities | ALBANY INTL CORP NEW CL A | 700.00 |
| Equities | ALBANY MOLECULAR RESH INC COM | 5,162.00 |
| Equities | ALBANY MOLECULAR RESH INC COM | 1,800.00 |
| Equities | ALCOA INC COM STK | 85,498.00 |
| Equities | ALCOA INC COM STK | 29,358.00 |
| Equities | ALERE INC PERP PFD CONV SER B | 9.00 |
| Equities | ALEXANDER & BALDWIN INC COM | 4,457.00 |
| Equities | ALEXANDER & BALDWIN INC COM | 1,900.00 |
| Equities | ALEXANDERS INC COM REIT FUND | 714.00 |
| Equities | ALEXANDERS INC COM REIT FUND | 385.00 |
| Equities | ALEXANDRIA REAL ESTATE EQUITIES INC COM | 31,700.00 |
| Equities | ALEXANDRIA REAL ESTATE EQUITIES INC COM | 8,600.00 |
| Equities | ALEXZA PHARMACEUTICALS INC COM | 4,686.00 |
| Equities | ALEXZA PHARMACEUTICALS INC COM | 1,600.00 |
| Equities | ALICO INC COM | 1,269.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ALICO INC COM | 400.00 |
| Equities | ALIGN TECHNOLOGY INC COM | 10,705.00 |
| Equities | ALIGN TECHNOLOGY INC COM | 4,600.00 |
| Equities | ALIMENTATION COUCH CLASS'B'S/VTG COM NPV | 57,500.00 |
| Equities | ALIMENTATION COUCH CLASS'B'S/VTG COM NPV | 25,000.00 |
| Equities | ALJ REGL HLDGS INC COM STK | 7,493.00 |
| Equities | ALJ REGL HLDGS INC COM STK | 500.00 |
| Equities | ALKERMES PLC SHS | 16,630.00 |
| Equities | ALKERMES PLC SHS | 7,200.00 |
| Equities | ALLEGHENY TECHNOLOGIES INC COM | 8,544.00 |
| Equities | ALLEGHENY TECHNOLOGIES INC COM | 2,934.00 |
| Equities | ALLEGIANT TRAVEL CO COM | 2,169.00 |
| Equities | ALLEGIANT TRAVEL CO COM | 1,000.00 |
| Equities | ALLERGAN INC COM | 24,504.00 |
| Equities | ALLERGAN INC COM | 8,414.00 |
| Equities | ALLETE INC COM NEW | 5,156.00 |
| Equities | ALLETE INC COM NEW | 2,200.00 |
| Equities | ALLIANCE 1 INTL INC COM | 18,285.00 |
| Equities | ALLIANCE 1 INTL INC COM | 6,400.00 |
| Equities | ALLIANCE BANCORP INC PA NEW COM | 2,471.00 |
| Equities | ALLIANCE BANCORP INC PA NEW COM | 800.00 |
| Equities | ALLIANCE DATA SYS CORP COM | 27,790.00 |
| Equities | ALLIANCE DATA SYS CORP COM | 7,590.00 |
| Equities | ALLIANCE FIBER OPTIC PRODS INC COM NEW COM NEW | 948.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ALLIANCE FIBER OPTIC PRODS INC COM NEW COM NEW | 300.00 |
| Equities | ALLIANCE FINL CORP COM | 1,275.00 |
| Equities | ALLIANCE FINL CORP COM | 400.00 |
| Equities | ALLIANCE HEALTHCARE SERVICES | 13,255.00 |
| Equities | ALLIANCE HEALTHCARE SERVICES | 4,600.00 |
| 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 | ALLIANZ SE (SE SOCIETAS EUROPEAE) | 28,201.00 |
| Equities | ALLIANZ SE (SE SOCIETAS EUROPEAE) | 11,834.00 |
| Equities | ALLIANZ SE (SE SOCIETAS EUROPEAE) | 35,480.00 |
| Equities | ALLIANZ SE (SE SOCIETAS EUROPEAE) | 12,010.00 |
| Equities | ALLIANZ SE (SE SOCIETAS EUROPEAE) | 2,209.00 |
| Equities | ALLIANZ SE (SE SOCIETAS EUROPEAE) | 8,590.00 |
| Equities | ALLIED DEFENSE GROUP INC COM | 1,531.00 |
| Equities | ALLIED DEFENSE GROUP INC COM | 500.00 |
| Equities | ALLIED HEALTHCARE PRODS INC COM | 350.00 |
| Equities | ALLIED HEALTHCARE PRODS INC COM | 100.00 |
| Equities | ALLIED MOTION TECHNOLOGIES INC COM | 3,642.00 |
| Equities | ALLIED MOTION TECHNOLOGIES INC COM | 1,200.00 |
| Equities | ALLIED NEV GOLD CORP COM STK | 5,838.00 |
| Equities | ALLIED NEV GOLD CORP COM STK | 2,500.00 |
| Equities | ALLIN CORP COM | 5,680.00 |
| Equities | ALLIN CORP COM | 400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Equities | ALLOS THERAPEUTICS INC COM ISIN | US019777101 | 8,005.00 |
| Equities | ALLOS THERAPEUTICS INC COM ISIN | US019777101 | 2,800.00 |
| Equities | ALLSTATE CORP COM | | 40,596.00 |
| Equities | ALLSTATE CORP COM | | 13,940.00 |
| Equities | ALMOST FAMILY INC COM | | 5,031.00 |
| Equities | ALMOST FAMILY INC COM | | 1,700.00 |
| Equities | ALNYLAM PHARMACEUTICALS INC COM | | 4,478.00 |
| Equities | ALNYLAM PHARMACEUTICALS INC COM | | 1,500.00 |
| Equities | ALON USA ENERGY INC COM STK | | 5,599.00 |
| Equities | ALON USA ENERGY INC COM STK | | 1,900.00 |
| Equities | ALPHA NAT RES INC COM STK | | 17,658.00 |
| Equities | ALPHA NAT RES INC COM STK | | 6,063.00 |
| Equities | ALPHA TECHNOLOGIES GROUP INC COM | | 4,243.00 |
| Equities | ALPHATEC HLDGS INC COM STK | | 3,500.00 |
| Equities | ALPHATEC HLDGS INC COM STK | | 1,200.00 |
| Equities | ALPINE GROUP INC COM NEW | | 5,287.00 |
| Equities | ALPINE GROUP INC COM NEW | | 300.00 |
| Equities | ALSERES PHARMACEUTICAL INC COM STK | | 1,361.00 |
| Equities | ALSERES PHARMACEUTICAL INC COM STK | | 100.00 |
| Equities | ALSTOM EUR7.0 | | 61,470.00 |
| Equities | ALSTOM EUR7.0 | | 25,795.00 |
| Equities | ALSTOM EUR7.0 | | 117,765.00 |
| Equities | ALSTOM EUR7.0 | | 37,970.00 |
| Equities | ALTERA CORP COM | | 25,776.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ALTERA CORP COM | 8,851.00 |
| Equities | ALTERRA CAPITAL HOLDINGS INC COM USD0.01 | 7,505.00 |
| Equities | ALTERRA CAPITAL HOLDINGS INC COM USD0.01 | 3,300.00 |
| Equities | ALTIGEN COMMUNICATIONS INC COM | 1,637.00 |
| Equities | ALTIGEN COMMUNICATIONS INC COM | 100.00 |
| Equities | ALTISOURCE PORTFOLIO COM USD1.00 | 2,672.00 |
| Equities | ALTISOURCE PORTFOLIO COM USD1.00 | 1,200.00 |
| Equities | ALTRA HLDGS INC COM | 3,456.00 |
| Equities | ALTRA HLDGS INC COM | 1,200.00 |
| Equities | ALTRIA GROUP INC COM | 165,198.00 |
| Equities | ALTRIA GROUP INC COM | 56,726.00 |
| Equities | ALTUS PHARMACEUTICALS INC COM | 3,812.00 |
| Equities | ALTUS PHARMACEUTICALS INC COM | 300.00 |
| Equities | AMAG PHARMACEUTICALS INC COM STK | 6,700.00 |
| Equities | AMAG PHARMACEUTICALS INC COM STK | 1,100.00 |
| Equities | AMAZON COM INC COM | 29,225.00 |
| Equities | AMAZON COM INC COM | 10,035.00 |
| Equities | AMB FINL CORP COM | 689.00 |
| Equities | AMBAC FNCL GROUP COM STK | 81,882.00 |
| Equities | AMBAC FNCL GROUP COM STK | 4,600.00 |
| Equities | AMBASSADORS GROUP INC COM | 6,649.00 |
| Equities | AMBASSADORS GROUP INC COM | 2,300.00 |
| Equities | AMCAST INDL CORP COM | 11,100.00 |
| Equities | AMCOL INTL CORP COM | 5,002.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | AMCOL INTL CORP COM | 2,100.00 |
| Equities | AMEC ORD GBP0.50 | 11,738.00 |
| Equities | AMEC ORD GBP0.50 | 53,782.00 |
| Equities | AMEDISYS INC COM | 5,178.00 |
| Equities | AMEDISYS INC COM | 1,800.00 |
| Equities | AMEN PPTYS INC COM | 13.00 |
| Equities | AMER ELEC PWR CO INC COM | 38,794.00 |
| Equities | AMER ELEC PWR CO INC COM | 13,321.00 |
| Equities | AMER GREETINGS CORP CL A COM | 6,094.00 |
| Equities | AMER GREETINGS CORP CL A COM | 14,500.00 |
| Equities | AMER GREETINGS CORP CL A COM | 3,950.00 |
| Equities | AMER GREETINGS CORP CL A COM | 2,700.00 |
| Equities | AMERCO COM | 3,025.00 |
| Equities | AMERCO COM | 1,300.00 |
| Equities | AMEREN CORP COM | 19,460.00 |
| Equities | AMEREN CORP COM | 6,682.00 |
| Equities | AMERIANA BANCORP COM STK | 1,344.00 |
| Equities | AMERIANA BANCORP COM STK | 600.00 |
| Equities | AMERICAN APPAREL INC COM STK | 7,699.00 |
| Equities | AMERICAN ASSETS TR INC COM | 1,200.00 |
| Equities | AMERICAN BANKNOTE CORP EQUITY OPTIONS $5.00 TARGET | 12.00 |
| Equities | AMERICAN BANKNOTE CORP EQUITY OPTIONS $7.50 TARGET | 12.00 |
| Equities | AMERICAN CAMPUS CMNTYS INC COM | 10,598.00 |
| Equities | AMERICAN CAMPUS CMNTYS INC COM | 4,500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | AMERICAN CAP LTD COM STK | 30,511.00 |
| Equities | AMERICAN CAP LTD COM STK | 13,100.00 |
| Equities | AMERICAN EQUITY INVT LIFE HLDG CO COM | 7,755.00 |
| Equities | AMERICAN EQUITY INVT LIFE HLDG CO COM | 3,400.00 |
| Equities | AMERICAN EXPRESS CO | 81,175.00 |
| Equities | AMERICAN EXPRESS CO | 27,874.00 |
| 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 | 35,091.00 |
| Equities | AMERICAN INTERNATIONAL GROUP INC COM | 12,050.00 |
| Equities | AMERICAN INTL.GRP WTS/PROD 19/01/21 | 55,835.00 |
| Equities | AMERICAN INTL.GRP WTS/PROD 19/01/21 | 82,956.00 |
| Equities | AMERICAN LEARNING CORP NEW YORK COM | 1,169.00 |
| 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 | 1,269.00 |
| Equities | AMERICAN NATL BANKSHARES INC COM | 400.00 |
| Equities | AMERICAN PUB ED INC COM STK | 1,925.00 |
| Equities | AMERICAN PUB ED INC COM STK | 600.00 |
| Equities | AMERICAN RAILCAR INDS INC COM STK | 2,733.00 |
| Equities | AMERICAN RAILCAR INDS INC COM STK | 900.00 |
| Equities | AMERICAN REPROGRAPHICS CO COM | 5,993.00 |
| Equities | AMERICAN REPROGRAPHICS CO COM | 2,100.00 |
| Equities | AMERICAN RLTY INVS INC COM | 1,094.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | AMERICAN RLTY INVS INC COM | 300.00 |
| Equities | AMERICAN SKIING CO COM ISIN US0296543087 | 20,300.00 |
| Equities | AMERICAN STS WTR CO COM | 1,921.00 |
| Equities | AMERICAN STS WTR CO COM | 600.00 |
| Equities | AMERICAN SUPERCONDUCTOR CORP SHS | 7,218.00 |
| Equities | AMERICAN SUPERCONDUCTOR CORP SHS | 2,500.00 |
| Equities | AMERICAN VANGUARD CORP COM | 3,558.00 |
| Equities | AMERICAN VANGUARD CORP COM | 1,200.00 |
| Equities | AMERICAN WAGERING INC COM | 1,037.00 |
| Equities | AMERICAN WAGERING INC COM | 100.00 |
| Equities | AMERICANWEST BANCORPORATION COM STK | 1,883.00 |
| Equities | AMERICANWEST BANCORPORATION COM STK | 200.00 |
| Equities | AMERICAS CAR-MART INC COM | 1,465.00 |
| Equities | AMERICAS CAR-MART INC COM | 500.00 |
| Equities | AMERIGON INC COM | 2,231.00 |
| Equities | AMERIGON INC COM | 700.00 |
| Equities | AMERIPRISE FINL INC COM | 18,176.00 |
| Equities | AMERIPRISE FINL INC COM | 6,241.00 |
| Equities | AMERIS BANCORP COM | 2,327.00 |
| Equities | AMERIS BANCORP COM | 800.00 |
| Equities | AMERISAFE INC COM | 1,487.00 |
| Equities | AMERISAFE INC COM | 500.00 |
| Equities | AMERISERV FINL INC COM | 4,768.00 |
| Equities | AMERISERV FINL INC COM | 1,600.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | AMERISOURCEBERGEN CORP COM | 20,753.00 |
| Equities | AMERISOURCEBERGEN CORP COM | 7,126.00 |
| Equities | AMERISTAR CASINOS INC COM STK USD0.01 | 7,153.00 |
| Equities | AMERISTAR CASINOS INC COM STK USD0.01 | 3,000.00 |
| Equities | AMERN AXLE & MFG HOLDINGS INC | 5,206.00 |
| Equities | AMERN AXLE & MFG HOLDINGS INC | 1,800.00 |
| Equities | AMERN BILTRITE INC COM | 1,181.00 |
| Equities | AMERN BILTRITE INC COM | 400.00 |
| Equities | AMERN CARESOURCE HLDGS INC COM | 627.00 |
| Equities | AMERN CARESOURCE HLDGS INC COM | 200.00 |
| Equities | AMERN DENTAL PARTNERS INC COM | 2,595.00 |
| Equities | AMERN DENTAL PARTNERS INC COM | 900.00 |
| 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 ORIENTAL BIOENGINEERING INC COM STK | 16,179.00 |
| Equities | AMERN ORIENTAL BIOENGINEERING INC COM STK | 6,900.00 |
| Equities | AMERN PAC CORP COM | 2,756.00 |
| Equities | AMERN PAC CORP COM | 900.00 |
| Equities | AMERN SAFETY INS HLDGS LTD | 831.00 |
| Equities | AMERN SAFETY INS HLDGS LTD | 200.00 |
| Equities | AMERN SCI & ENGR INC COM | 1,431.00 |
| Equities | AMERN SCI & ENGR INC COM | 600.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | AMERN SHARED HOSP SVCS COM | 862.00 |
| Equities | AMERN SHARED HOSP SVCS COM | 400.00 |
| Equities | AMERN SOFTWARE INC CL A | 7,393.00 |
| Equities | AMERN SOFTWARE INC CL A | 2,500.00 |
| Equities | AMERN VANTAGE CO COM | 4,893.00 |
| Equities | AMERN VANTAGE CO COM | 300.00 |
| Equities | AMERN WOODMARK CORP COM | 2,931.00 |
| Equities | AMERN WOODMARK CORP COM | 1,000.00 |
| Equities | AMES NATL CORP CDT-COM STK | 767.00 |
| Equities | AMES NATL CORP CDT-COM STK | 200.00 |
| Equities | AMGEN INC COM | 86,900.00 |
| Equities | AMGEN INC COM | 63,723.00 |
| Equities | AMGEN INC COM | 21,881.00 |
| Equities | AMICUS THERAPEUTICS INC COM | 2,689.00 |
| Equities | AMICUS THERAPEUTICS INC COM | 900.00 |
| 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 | 21,203.00 |
| Equities | AMKOR TECHNOLOGY INC COM | 9,100.00 |
| Equities | AMN HEALTHCARE SVCS INC COM | 4,637.00 |
| Equities | AMN HEALTHCARE SVCS INC COM | 1,600.00 |
| Equities | AMP LIMITED NPV(POST RECON) | 154,043.00 |
| Equities | AMP LIMITED NPV(POST RECON) | 64,055.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | AMPAL AMERN ISRAEL CORP CL A | 3,724.00 |
| Equities | AMPAL AMERN ISRAEL CORP CL A | 1,700.00 |
| Equities | AMPCO-PITTSBURG CORP COM | 1,706.00 |
| Equities | AMPCO-PITTSBURG CORP COM | 500.00 |
| Equities | AMPEX CORP DEL | 2,500.00 |
| Equities | AMPHENOL CORP NEW CL A | 13,314.00 |
| Equities | AMPHENOL CORP NEW CL A | 4,572.00 |
| Equities | AMPLIPHI BIOSCIENCES CORP COM | 1,199.00 |
| Equities | AMPLIPHI BIOSCIENCES CORP COM | 100.00 |
| Equities | AMREP CORP COM STK USD0.10 | 1,094.00 |
| Equities | AMREP CORP COM STK USD0.10 | 300.00 |
| Equities | AMSURG CORP COM | 5,462.00 |
| Equities | AMSURG CORP COM | 2,400.00 |
| Equities | AMTECH SYS INC COM PAR $0.01 NEW STK | 1,444.00 |
| Equities | AMTECH SYS INC COM PAR $0.01 NEW STK | 500.00 |
| Equities | AMTRUST FINL SVCS INC COM | 7,319.00 |
| Equities | AMTRUST FINL SVCS INC COM | 3,200.00 |
| Equities | AMYLIN PHARMACEUTICALS INC COM | 8,390.00 |
| Equities | AMYLIN PHARMACEUTICALS INC COM | 1,168.00 |
| Equities | ANACOMP INC IND NEW CL B | 3.00 |
| Equities | ANADARKO PETRO CORP COM | 40,003.00 |
| Equities | ANADARKO PETRO CORP COM | 13,736.00 |
| Equities | ANADARKO PETRO CORP COM | 30,800.00 |
| Equities | ANADARKO PETRO CORP COM | 8,400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ANADIGICS INC COM | 6,343.00 |
| Equities | ANADIGICS INC COM | 2,200.00 |
| Equities | ANALOG DEVICES INC COM | 23,936.00 |
| Equities | ANALOG DEVICES INC COM | 8,219.00 |
| Equities | ANALOGIC CORP COM PAR $0.05 | 1,594.00 |
| Equities | ANALOGIC CORP COM PAR $0.05 | 700.00 |
| Equities | ANALYSTS INTL CORP COM NEW STK | 1,431.00 |
| Equities | ANALYSTS INTL CORP COM NEW STK | 600.00 |
| Equities | ANAREN INC COM | 3,987.00 |
| Equities | ANAREN INC COM | 1,800.00 |
| Equities | ANC RENT CORP COM | 1,750.00 |
| Equities | ANCESTRY COM INC COM | 4,400.00 |
| Equities | ANCESTRY COM INC COM | 1,900.00 |
| Equities | ANCHOR BANCORP WIS INC COM | 4,884.00 |
| Equities | ANCHOR BANCORP WIS INC COM | 300.00 |
| Equities | ANDERSONS INC COM | 3,200.00 |
| Equities | ANDERSONS INC COM | 1,400.00 |
| 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 | 5,253.00 |
| Equities | ANGIODYNAMICS INC COM STK | 1,800.00 |
| Equities | ANGLO AMERICAN PLATINUM LTD COMSTK | 62,260.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ANGLO AMERICAN PLATINUM LTD COMSTK | 21,080.00 |
| Equities | ANGLO AMERICAN USD0.54945 | 168,382.00 |
| Equities | ANGLO AMERICAN USD0.54945 | 57,013.00 |
| Equities | ANHEUSER-BUSCH INBEV NV | 85,311.00 |
| Equities | ANHEUSER-BUSCH INBEV NV | 35,800.00 |
| Equities | ANHEUSER-BUSCH INBEV NV | 2,695.00 |
| Equities | ANHEUSER-BUSCH INBEV NV | 10,479.00 |
| Equities | ANHUI CONCH CEMENT 'H'CNY1 | 9,000.00 |
| Equities | ANHUI CONCH CEMENT 'H'CNY1 | 36,000.00 |
| Equities | ANIKA THERAPEUTICS INC COM STK | 3,014.00 |
| Equities | ANIKA THERAPEUTICS INC COM STK | 1,000.00 |
| Equities | ANIXTER INTL INC COM | 4,519.00 |
| Equities | ANIXTER INTL INC COM | 1,900.00 |
| Equities | ANN INC COM | 20,341.00 |
| Equities | ANN INC COM | 8,800.00 |
| Equities | ANTHRACITE CAP INC COM | 6,149.00 |
| Equities | ANTHRACITE CAP INC COM | 400.00 |
| Equities | ANWORTH MTG AST CORP COM | 25,929.00 |
| Equities | ANWORTH MTG AST CORP COM | 7,500.00 |
| Equities | AON CORP COM | 25,971.00 |
| Equities | AON CORP COM | 8,918.00 |
| Equities | AOZORA BANK NPV | 76,000.00 |
| Equities | AOZORA BANK NPV | 28,000.00 |
| Equities | AP PHARMA INC COM NEW STK | 1,692.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | AP PHARMA INC COM NEW STK | 100.00 |
| Equities | APACHE CORP COM | 30,852.00 |
| Equities | APACHE CORP COM | 10,594.00 |
| Equities | APARTMENT INVT & MGMT CO CL A | 9,713.00 |
| Equities | APARTMENT INVT & MGMT CO CL A | 3,335.00 |
| Equities | APCO OIL & GAS INTERNATIONAL INC COM | 1,022.00 |
| 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 | 4,681.00 |
| Equities | APOGEE ENTERPRISES INC COM | 1,600.00 |
| Equities | APOLLO GROUP INC CL A | 67,800.00 |
| Equities | APOLLO GROUP INC CL A | 9,336.00 |
| Equities | APOLLO GROUP INC CL A | 3,206.00 |
| Equities | APOLLO INVT CORP COM SH BEN INT | 22,209.00 |
| Equities | APOLLO INVT CORP COM SH BEN INT | 9,600.00 |
| 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 | 11,720.00 |
| Equities | APPLE INC COM STK | 74,662.00 |
| Equities | APPLE INC COM STK | 25,637.00 |
| Equities | APPLE INC COM STK | 17,080.00 |
| Equities | APPLE INC COM STK | 4,660.00 |
| Equities | APPLIED ENERGETICS INC COM STK | 6,699.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | APPLIED ENERGETICS INC COM STK | 400.00 |
| Equities | APPLIED EXTRUSION TECHNOLOGIES INC COM | 34,500.00 |
| Equities | APPLIED INDL TECHNOLOGIES INC COM | 6,666.00 |
| Equities | APPLIED INDL TECHNOLOGIES INC COM | 2,900.00 |
| Equities | APPLIED MATERIALS INC COM | 104,885.00 |
| Equities | APPLIED MATERIALS INC COM | 36,016.00 |
| Equities | APPLIED MICRO CIRCUITS CORP COM NEW STK | 7,185.00 |
| Equities | APPLIED MICRO CIRCUITS CORP COM NEW STK | 2,500.00 |
| Equities | APPLIEDTHEORY CORP COM | 5,601.00 |
| Equities | APPROACH RES INC COM STK | 2,688.00 |
| Equities | APPROACH RES INC COM STK | 1,200.00 |
| Equities | AQUACELL TECHNOLOGIES INC COM | 3,700.00 |
| Equities | ARABIAN AMERN DEV CO COM | 1,531.00 |
| Equities | ARABIAN AMERN DEV CO COM | 500.00 |
| Equities | ARADIGM CORP COM NEW | 4,398.00 |
| Equities | ARADIGM CORP COM NEW | 300.00 |
| Equities | ARBITRON INC COM | 3,695.00 |
| Equities | ARBITRON INC COM | 1,700.00 |
| Equities | ARBOR RLTY TR INC COM | 919.00 |
| Equities | ARBOR RLTY TR INC COM | 300.00 |
| Equities | ARCA BIOPHARMA INC COM | 66.00 |
| Equities | ARCA BIOPHARMA INC COM | 100.00 |
| Equities | ARCELORMITTAL NPV | 104,900.00 |
| Equities | ARCELORMITTAL NPV | 44,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ARCHER-DANIELS-MIDLAND CO COM | 53,661.00 |
| Equities | ARCHER-DANIELS-MIDLAND CO COM | 18,426.00 |
| Equities | ARCTIC CAT INC COM | 3,106.00 |
| Equities | ARCTIC CAT INC COM | 1,000.00 |
| Equities | ARDEA BIOSCIENCES INC COM STK | 4,013.00 |
| Equities | ARDEA BIOSCIENCES INC COM STK | 1,400.00 |
| Equities | ARDEN GROUP INC CL A CL A | 668.00 |
| Equities | ARDEN GROUP INC CL A CL A | 200.00 |
| Equities | ARENA PHARMACEUTICALS INC COM ISIN US0400471027 | 21,815.00 |
| Equities | ARENA PHARMACEUTICALS INC COM ISIN US0400471027 | 7,600.00 |
| Equities | ARGO GROUP INTERNATIONAL HOLDINGS COM STK | 5,770.00 |
| Equities | ARGO GROUP INTERNATIONAL HOLDINGS COM STK | 2,500.00 |
| Equities | ARI NETWORK SVCS INC COM NEW | 1,081.00 |
| Equities | ARI NETWORK SVCS INC COM NEW | 100.00 |
| Equities | ARIAD PHARMACEUTICALS INC COM | 14,481.00 |
| Equities | ARIAD PHARMACEUTICALS INC COM | 4,545.00 |
| Equities | ARK RESTAURANTS CORP COM | 1,050.00 |
| Equities | ARK RESTAURANTS CORP COM | 300.00 |
| Equities | ARKANSAS BEST CORP DEL COM | 1,750.00 |
| Equities | ARKANSAS BEST CORP DEL COM | 600.00 |
| Equities | ARLINGTON ASSET INVT CORP CL A NEW CL A NEW | 1,070.00 |
| Equities | ARLINGTON ASSET INVT CORP CL A NEW CL A NEW | 300.00 |
| Equities | ARM HLDGS ORD GBP0.0005 | 24,048.00 |
| Equities | ARM HLDGS ORD GBP0.0005 | 102,849.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | AROTECH CORP COM NEW STK | 493.00 |
| Equities | AROTECH CORP COM NEW STK | 100.00 |
| Equities | ARQULE INC COM | 3,806.00 |
| Equities | ARQULE INC COM | 1,300.00 |
| Equities | ARRAY BIOPHARMA INC COM | 4,057.00 |
| Equities | ARRAY BIOPHARMA INC COM | 1,400.00 |
| Equities | ARRHYTHMIA RESH TECHNOLOGY INC COM PAR $0.01 NEW COM PAR $0.01 NEW | 1,725.00 |
| Equities | ARRHYTHMIA RESH TECHNOLOGY INC COM PAR $0.01 NEW COM PAR $0.01 NEW | 700.00 |
| Equities | ARRIS GROUP INC COM | 18,969.00 |
| Equities | ARRIS GROUP INC COM | 8,200.00 |
| Equities | ARROW FINL CORP COM | 2,626.00 |
| Equities | ARROW FINL CORP COM | 824.00 |
| 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 | 2,943.00 |
| Equities | ARTESIAN RES CORP CL A CL A | 1,000.00 |
| Equities | ARTHROCARE CORP COM | 4,499.00 |
| Equities | ARTHROCARE CORP COM | 38,750.00 |
| Equities | ARTHROCARE CORP COM | 10,570.00 |
| Equities | ARTHROCARE CORP COM | 2,000.00 |
| Equities | ARTS WAY MFG INC COM | 262.00 |
| Equities | ARUBA NETWORKS INC COM | 4,499.00 |
| Equities | ARUBA NETWORKS INC COM | 2,000.00 |
| Equities | ASB FINL CORP COM NEW | 1,037.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ASB FINL CORP COM NEW | 400.00 |
| Equities | ASBURY AUTOMOTIVE GROUP INC COM | 7,974.00 |
| Equities | ASBURY AUTOMOTIVE GROUP INC COM | 3,500.00 |
| Equities | ASCENA RETAIL GROUP INC COM | 19,038.00 |
| Equities | ASCENA RETAIL GROUP INC COM | 8,200.00 |
| Equities | ASCENT CAP GROUP INC COM SER A STK | 1,685.00 |
| Equities | ASCENT CAP GROUP INC COM SER A STK | 700.00 |
| Equities | ASCIANO LIMITED NPV | 23,970.00 |
| Equities | ASCIANO LIMITED NPV | 87,461.00 |
| Equities | ASFG INC COM | 44.00 |
| Equities | ASHFORD HOSPITALITY TR INC COM SHS | 11,448.00 |
| Equities | ASHFORD HOSPITALITY TR INC COM SHS | 5,000.00 |
| Equities | ASIAINFO-LINKAGE INC COM STK ISIN# US04518A1043 | 10,399.00 |
| Equities | ASIAINFO-LINKAGE INC COM STK ISIN# US04518A1043 | 3,386.00 |
| Equities | ASICS CORP NPV | 56,400.00 |
| Equities | ASICS CORP NPV | 20,600.00 |
| Equities | ASML HOLDING NV EUR0.09 | 80,700.00 |
| Equities | ASML HOLDING NV EUR0.09 | 33,900.00 |
| Equities | ASML HOLDING NV EUR0.09 | 2,363.00 |
| Equities | ASML HOLDING NV EUR0.09 | 9,161.00 |
| Equities | ASPEN TECHNOLOGY INC COM | 5,243.00 |
| Equities | ASPEN TECHNOLOGY INC COM | 2,200.00 |
| Equities | ASPENBIO PHARMA INC FORMERLY ASPENBIO I COM NEW | 153.00 |
| Equities | ASPENBIO PHARMA INC FORMERLY ASPENBIO I COM NEW | 100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ASSD ESTATES RLTY CORP COM | 3,937.00 |
| Equities | ASSD ESTATES RLTY CORP COM | 1,300.00 |
| Equities | ASSECO POLAND SAPLN1 | 104,540.00 |
| Equities | ASSECO POLAND SAPLN1 | 35,400.00 |
| Equities | ASSISTED LIVING CONCEPTS INC NEV NEW CL A NEW CL A NEW | 7,834.00 |
| Equities | ASSISTED LIVING CONCEPTS INC NEV NEW CL A NEW CL A NEW | 3,300.00 |
| Equities | ASSURANT INC COM | 7,399.00 |
| Equities | ASSURANT INC COM | 2,541.00 |
| Equities | AST ACCEP CAP CORP COM | 3,849.00 |
| Equities | AST ACCEP CAP CORP COM | 1,300.00 |
| Equities | ASTA FDG INC COM | 1,735.00 |
| Equities | ASTA FDG INC COM | 600.00 |
| Equities | ASTEA INTL IINC COM NEW STK | 1,480.00 |
| Equities | ASTEA INTL IINC COM NEW STK | 600.00 |
| Equities | ASTEC INDS INC COM | 2,337.00 |
| Equities | ASTEC INDS INC COM | 1,000.00 |
| Equities | ASTEX PHARMACEUTICALS INC COM USD0.001 | 6,299.00 |
| Equities | ASTEX PHARMACEUTICALS INC COM USD0.001 | 2,200.00 |
| Equities | ASTORIA FINL CORP COM | 16,644.00 |
| Equities | ASTORIA FINL CORP COM | 7,200.00 |
| Equities | ASTRAZENECA ORD USD0.25 | 6,678.00 |
| Equities | ASTRAZENECA ORD USD0.25 | 25,961.00 |
| Equities | ASTRO MED INC NEW COM STK | 1,378.00 |
| Equities | ASTRO MED INC NEW COM STK | 400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ASTRONICS CORP CL B CL B | 1,422.00 |
| Equities | ASTRONICS CORP CL B CL B | 600.00 |
| Equities | ASTRONICS CORP COM | 1,837.00 |
| Equities | ASTRONICS CORP COM | 600.00 |
| Equities | ASTROTECH CORP COM STK | 337.00 |
| Equities | ASTROTECH CORP COM STK | 200.00 |
| Equities | ASURE SOFTWARE INC COM | 1,072.00 |
| Equities | ASURE SOFTWARE INC COM | 500.00 |
| Equities | ASX LTD NPV | 33,150.00 |
| Equities | ASX LTD NPV | 13,710.00 |
| Equities | AT & T LATIN AMER CORP COM | 30,700.00 |
| Equities | AT&T INC COM | 109,100.00 |
| Equities | AT&T INC COM | 476,050.00 |
| Equities | AT&T INC COM | 163,466.00 |
| Equities | AT&T INC COM | 72,500.00 |
| Equities | AT&T INC COM | 19,800.00 |
| Equities | ATHENAHEALTH INC COM MON STOCK | 6,477.00 |
| Equities | ATHENAHEALTH INC COM MON STOCK | 2,800.00 |
| Equities | ATLANTIC AMERN CORP COM | 8,049.00 |
| Equities | ATLANTIC AMERN CORP COM | 2,800.00 |
| 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 | ATLANTIS PLASTICS INC COM | 994.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ATLANTIS PLASTICS INC COM | 100.00 |
| Equities | ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK | 4,456.00 |
| Equities | ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK | 2,000.00 |
| Equities | ATLAS COPCO AB SER'A'NPV | 10,361.00 |
| Equities | ATLAS COPCO AB SER'A'NPV | 40,165.00 |
| Equities | ATLC TELE-NETWORK INC COM NEW | 1,845.00 |
| Equities | ATLC TELE-NETWORK INC COM NEW | 5,510.00 |
| Equities | ATLC TELE-NETWORK INC COM NEW | 1,490.00 |
| Equities | ATLC TELE-NETWORK INC COM NEW | 900.00 |
| Equities | ATMI INC COM | 3,769.00 |
| Equities | ATMI INC COM | 46,720.00 |
| Equities | ATMI INC COM | 12,740.00 |
| Equities | ATMI INC COM | 1,700.00 |
| Equities | ATNA RES LTD COM | 1,522.00 |
| Equities | ATNA RES LTD COM | 100.00 |
| Equities | ATP OIL & GAS CORP COM | 4,374.00 |
| Equities | ATP OIL & GAS CORP COM | 1,500.00 |
| Equities | ATRICURE INC COM STK | 831.00 |
| Equities | ATRICURE INC COM STK | 200.00 |
| Equities | ATRINSIC INC COM NEW COM NEW | 1,092.00 |
| Equities | ATRINSIC INC COM NEW COM NEW | 500.00 |
| Equities | ATRION CORP COM | 578.00 |
| Equities | ATRION CORP COM | 338.00 |
| Equities | AUST & NZ BANK GRP NPV | 192,370.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | AUST & NZ BANK GRP NPV | 79,993.00 |
| Equities | AUTHENTEC INC COM | 744.00 |
| Equities | AUTHENTEC INC COM | 200.00 |
| Equities | AUTHENTIDATE HLDG CORP COM | 3,237.00 |
| Equities | AUTOBYTEL COM INC COM | 5,918.00 |
| Equities | AUTOBYTEL COM INC COM | 2,000.00 |
| Equities | AUTODESK INC COM | 18,219.00 |
| Equities | AUTODESK INC COM | 6,256.00 |
| Equities | AUTOIMMUNE INC COM | 6,762.00 |
| Equities | AUTOIMMUNE INC COM | 400.00 |
| Equities | AUTOINFO INC COM | 1,344.00 |
| Equities | AUTOINFO INC COM | 100.00 |
| Equities | AUTOMATIC DATA PROCESSING INC COM | 39,258.00 |
| Equities | AUTOMATIC DATA PROCESSING INC COM | 13,481.00 |
| Equities | AUTOMATIC DATA PROCESSING INC COM | 16,935.00 |
| Equities | AUTOMATIC DATA PROCESSING INC COM | 4,630.00 |
| Equities | AUTONATION INC COM | 3,821.00 |
| Equities | AUTONATION INC COM | 1,312.00 |
| Equities | AUTOZONE INC COM | 2,243.00 |
| Equities | AUTOZONE INC COM | 770.00 |
| Equities | AUXILIUM PHARMACEUTICALS INC COM | 5,638.00 |
| Equities | AUXILIUM PHARMACEUTICALS INC COM | 2,500.00 |
| Equities | AVADO BRANDS INC COM STK | 40,600.00 |
| Equities | AVALONBAY CMNTYS REIT | 7,638.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | AVALONBAY CMNTYS REIT | 2,623.00 |
| Equities | AVANIR PHARMACEUTICALS INC | 2,603.00 |
| Equities | AVANIR PHARMACEUTICALS INC | 900.00 |
| Equities | AVATAR HLDGS INC COM | 1,312.00 |
| Equities | AVATAR HLDGS INC COM | 400.00 |
| Equities | AVAX TECHNOLOGIES INC COM PAR $0.004 | 1,769.00 |
| Equities | AVAX TECHNOLOGIES INC COM PAR $0.004 | 200.00 |
| Equities | AVENTINE RENEWABLE ENERGY HOLDINGS INCWTEXP 3/15/2015 | 131.00 |
| Equities | AVERY DENNISON CORP COM | 8,450.00 |
| Equities | AVERY DENNISON CORP COM | 2,902.00 |
| Equities | AVI BIOPHARMA INC COM | 7,262.00 |
| Equities | AVI BIOPHARMA INC COM | 2,500.00 |
| Equities | AVIAT NETWORKS INC COM | 12,419.00 |
| Equities | AVIAT NETWORKS INC COM | 4,300.00 |
| Equities | AVID TECHNOLOGY INC COM | 4,935.00 |
| Equities | AVID TECHNOLOGY INC COM | 1,700.00 |
| Equities | AVINCI MEDIA CORP COM STK | 4,481.00 |
| Equities | AVINCI MEDIA CORP COM STK | 300.00 |
| Equities | AVIS BUDGET GROUP INC COM STK | 133,340.00 |
| Equities | AVIS BUDGET GROUP INC COM STK | 36,370.00 |
| Equities | AVISTA CORP COM ISIN # US05379B1070 | 10,603.00 |
| Equities | AVISTA CORP COM ISIN # US05379B1070 | 18,335.00 |
| Equities | AVISTA CORP COM ISIN # US05379B1070 | 5,000.00 |
| Equities | AVISTA CORP COM ISIN # US05379B1070 | 4,600.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | AVON PRODUCTS INC COM USD0.25 | 34,605.00 |
| Equities | AVON PRODUCTS INC COM USD0.25 | 11,883.00 |
| Equities | AWARE INC MASS COM | 5,906.00 |
| Equities | AWARE INC MASS COM | 2,000.00 |
| Equities | AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095 | 11,371.00 |
| Equities | AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095 | 3,900.00 |
| 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 | AXION INTL HLDGS INC COM STK | 122.00 |
| Equities | AXOGEN INC COM USD0.01 | 469.00 |
| Equities | AXOGEN INC COM USD0.01 | 200.00 |
| Equities | AXT INC COM | 6,037.00 |
| Equities | AXT INC COM | 2,100.00 |
| Equities | AZZ INC COM | 2,337.00 |
| Equities | AZZ INC COM | 1,000.00 |
| Equities | B & G FOODS INC COMMON STOCK | 4,162.00 |
| Equities | B & G FOODS INC COMMON STOCK | 1,800.00 |
| Equities | BADGER METER INC COM | 2,231.00 |
| Equities | BADGER METER INC COM | 700.00 |
| Equities | BADGER PAPER MLS INC COM | 2,800.00 |
| Equities | BAE SYSTEMS ORD GBP0.025 | 825,376.00 |
| Equities | BAE SYSTEMS ORD GBP0.025 | 279,489.00 |
| Equities | BAKER HUGHES INC COM | 35,062.00 |
| Equities | BAKER HUGHES INC COM | 12,040.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BAKER MICHAEL CORP COM | 1,356.00 |
| Equities | BAKER MICHAEL CORP COM | 400.00 |
| Equities | BALCHEM CORP COM | 4,127.00 |
| Equities | BALCHEM CORP COM | 1,800.00 |
| Equities | BALDWIN & LYONS INC CL B | 3,134.00 |
| Equities | BALDWIN & LYONS INC CL B | 1,400.00 |
| Equities | BALDWIN TECHNOLOGY CO INC CLASS'A'COM STK USD0.01 | 7,199.00 |
| Equities | BALDWIN TECHNOLOGY CO INC CLASS'A'COM STK USD0.01 | 3,100.00 |
| Equities | BALL CORP COM | 13,066.00 |
| Equities | BALL CORP COM | 4,486.00 |
| Equities | BALLANTYNE STRONG INC COM | 1,225.00 |
| Equities | BALLANTYNE STRONG INC COM | 400.00 |
| Equities | BANCFIRST CORP COM | 2,731.00 |
| Equities | BANCFIRST CORP COM | 1,200.00 |
| Equities | BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA | 3,084.00 |
| Equities | BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA | 1,000.00 |
| Equities | BANCO SANTANDER EUR0.50(REGD) | 17,309.00 |
| Equities | BANCO SANTANDER EUR0.50(REGD) | 67,316.00 |
| Equities | BANCORP INC DEL COM STK | 2,149.00 |
| Equities | BANCORP INC DEL COM STK | 700.00 |
| Equities | BANCTRUST FINL GROUP INC COM STK | 1,043.00 |
| Equities | BANCTRUST FINL GROUP INC COM STK | 300.00 |
| Equities | BANK FLA CORP NAPLES COM STK | 1,663.00 |
| Equities | BANK MARIN BANCORP COM STK | 612.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BANK MARIN BANCORP COM STK | 200.00 |
| Equities | BANK NEW YORK MELLON CORP COM STK | 97,414.00 |
| Equities | BANK NEW YORK MELLON CORP COM STK | 33,450.00 |
| Equities | BANK OF AMERICA CORP | 452,400.00 |
| Equities | BANK OF AMERICA CORP | 814,240.00 |
| Equities | BANK OF AMERICA CORP | 279,594.00 |
| Equities | BANK OF THE OZARKS INC COM | 6,062.00 |
| Equities | BANK OF THE OZARKS INC COM | 2,600.00 |
| Equities | BANK SOUTH CAROLINA CORP COM | 1,704.00 |
| Equities | BANK SOUTH CAROLINA CORP COM | 500.00 |
| Equities | BANKATLANTIC BANCORP INC CL A PAR $0.01 CL A PAR $0.01 | 231.00 |
| Equities | BANKATLANTIC BANCORP INC CL A PAR $0.01 CL A PAR $0.01 | 100.00 |
| Equities | BANKFINANCIAL CORP COM | 2,944.00 |
| Equities | BANKFINANCIAL CORP COM | 1,000.00 |
| Equities | BANKUNITED FINL CORP CL A | 4,641.00 |
| Equities | BANKUNITED FINL CORP CL A | 300.00 |
| Equities | BANNER CORP COM NEW COM NEW | 292.00 |
| Equities | BANNER CORP COM NEW COM NEW | 100.00 |
| Equities | BAR HBR BANKSHARES COM | 1,096.00 |
| Equities | BAR HBR BANKSHARES COM | 300.00 |
| Equities | BARCLAYS ORD GBP0.25 | 617,929.00 |
| Equities | BARCLAYS ORD GBP0.25 | 259,310.00 |
| Equities | BARCLAYS ORD GBP0.25 | 41,751.00 |
| Equities | BARCLAYS ORD GBP0.25 | 162,312.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BARNES & NOBLE INC COM | 2,796.00 |
| Equities | BARNES & NOBLE INC COM | 900.00 |
| Equities | BARNES GROUP INC COM | 7,897.00 |
| Equities | BARNES GROUP INC COM | 3,400.00 |
| Equities | BARNWELL INDS INC COM | 2,100.00 |
| Equities | BARNWELL INDS INC COM | 700.00 |
| Equities | BARRETT BILL CORP COM STK | 7,031.00 |
| Equities | BARRETT BILL CORP COM STK | 3,000.00 |
| Equities | BARRETT BUSINESS SVCS INC COM | 4,490.00 |
| Equities | BARRETT BUSINESS SVCS INC COM | 1,900.00 |
| Equities | BARRICK GOLD CORP COM NPV CAD | 62,800.00 |
| Equities | BARRICK GOLD CORP COM NPV CAD | 27,300.00 |
| Equities | BARRICK GOLD CORP COM NPV CAD | 14,889.00 |
| Equities | BARRICK GOLD CORP COM NPV CAD | 57,899.00 |
| Equities | BARRY R G CORP - OHIO COM | 1,837.00 |
| Equities | BARRY R G CORP - OHIO COM | 600.00 |
| Equities | BASF - ORD SHS COMSTK | 62,955.00 |
| Equities | BASF - ORD SHS COMSTK | 26,418.00 |
| Equities | BASF - ORD SHS COMSTK | 4,537.00 |
| Equities | BASF - ORD SHS COMSTK | 17,639.00 |
| Equities | BASIC ENERGY SVCS INC NEW COM | 4,337.00 |
| Equities | BASIC ENERGY SVCS INC NEW COM | 1,900.00 |
| Equities | BASSETT FURNITURE INDS INC COM STK | 2,450.00 |
| Equities | BASSETT FURNITURE INDS INC COM STK | 800.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BAXTER INTL INC COM | 45,297.00 |
| Equities | BAXTER INTL INC COM | 15,554.00 |
| Equities | BAYER AG - ORD SHS | 57,542.00 |
| Equities | BAYER AG - ORD SHS | 24,149.00 |
| Equities | BAYER AG - ORD SHS | 78,465.00 |
| Equities | BAYER AG - ORD SHS | 25,750.00 |
| Equities | BAYER AG - ORD SHS | 2,886.00 |
| Equities | BAYER AG - ORD SHS | 11,227.00 |
| Equities | BAYER MOTOREN WERK EUR1 | 57,328.00 |
| Equities | BAYER MOTOREN WERK EUR1 | 24,057.00 |
| Equities | BAYER MOTOREN WERK EUR1 | 2,038.00 |
| Equities | BAYER MOTOREN WERK EUR1 | 7,926.00 |
| Equities | BAYTEX ENERGY CORP | 54,700.00 |
| Equities | BAYTEX ENERGY CORP | 23,800.00 |
| Equities | BB LIQUIDATING INC USD0.01 | 30,021.00 |
| Equities | BB LIQUIDATING INC USD0.01 | 1,700.00 |
| Equities | BB&T CORP COM | 56,001.00 |
| Equities | BB&T CORP COM | 19,230.00 |
| Equities | BBCN BANCORP INC COM | 7,272.00 |
| Equities | BBCN BANCORP INC COM | 2,424.00 |
| Equities | BBVA(BILB-VIZ-ARG) EUR0.49 | 329,283.00 |
| Equities | BBVA(BILB-VIZ-ARG) EUR0.49 | 138,228.00 |
| Equities | BBVA(BILB-VIZ-ARG) EUR0.49 | 8,318.00 |
| Equities | BBVA(BILB-VIZ-ARG) EUR0.49 | 32,351.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BCB BANCORP INC COM STK | 1,487.00 |
| Equities | BCB BANCORP INC COM STK | 500.00 |
| Equities | BCE INC COM NPV | 800.00 |
| Equities | BCE INC COM NPV | 300.00 |
| Equities | BCSB BANCORP INC COM | 928.00 |
| Equities | BCSB BANCORP INC COM | 300.00 |
| Equities | BE AEROSPACE INC COM | 69,780.00 |
| Equities | BE AEROSPACE INC COM | 19,030.00 |
| 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 | 5,059.00 |
| Equities | BEACON ROOFING SUPPLY INC COM | 2,200.00 |
| Equities | BEAM INC | 12,488.00 |
| Equities | BEAM INC | 4,288.00 |
| 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 | 745.00 |
| Equities | BEASLEY BROADCAST GROUP INC CL A | 200.00 |
| Equities | BEAZER HOMES USA INC COM | 4,331.00 |
| Equities | BEAZER HOMES USA INC COM | 1,500.00 |
| Equities | BEBE STORES INC COM | 4,768.00 |
| Equities | BEBE STORES INC COM | 1,600.00 |
| Equities | BECTON DICKINSON & CO COM | 17,263.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BECTON DICKINSON & CO COM | 5,928.00 |
| Equities | BECTON DICKINSON & CO COM | 4,160.00 |
| Equities | BECTON DICKINSON & CO COM | 1,120.00 |
| Equities | BED BATH BEYOND INC COM | 12,900.00 |
| Equities | BED BATH BEYOND INC COM | 19,285.00 |
| Equities | BED BATH BEYOND INC COM | 6,622.00 |
| Equities | BEIJING CAPITAL INTERNATIONAL AIRPORTS 'H' CNY1 | 7,160,000.00 |
| Equities | BEIJING CAPITAL INTERNATIONAL AIRPORTS 'H' CNY1 | 2,388,000.00 |
| 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 | 4,346.00 |
| Equities | BEL FUSE INC CL B CL B | 1,900.00 |
| Equities | BELDEN INC COM | 7,122.00 |
| Equities | BELDEN INC COM | 3,000.00 |
| Equities | BELIEVING TODAY INC | 3,700.00 |
| Equities | BELL INDS INC DEL COM | 13.00 |
| Equities | BELLE INTERNATIONA HKD0.01 | 191,000.00 |
| Equities | BELLE INTERNATIONA HKD0.01 | 744,000.00 |
| Equities | BELO CORP | 4,943.00 |
| Equities | BELO CORP | 1,700.00 |
| Equities | BEMIS CO INC COM | 8,273.00 |
| Equities | BEMIS CO INC COM | 2,841.00 |
| Equities | BEMIS CO INC COM | 10,795.00 |
| Equities | BEMIS CO INC COM | 2,945.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BENCHMARK ELECTRS INC COM | 9,149.00 |
| Equities | BENCHMARK ELECTRS INC COM | 4,000.00 |
| Equities | BENEFICIAL MUT BANCORP INC COM STK | 9,082.00 |
| Equities | BENEFICIAL MUT BANCORP INC COM STK | 3,800.00 |
| Equities | BENIHANA INC COM | 3,228.00 |
| Equities | BENIHANA INC COM | 1,200.00 |
| Equities | BERKSHIRE BANCORP INC DEL COM NEW | 2,537.00 |
| Equities | BERKSHIRE BANCORP INC DEL COM NEW | 800.00 |
| Equities | BERKSHIRE HATHAWAY INC-CL B | 34,600.00 |
| Equities | BERKSHIRE HATHAWAY INC-CL B | 141,229.00 |
| Equities | BERKSHIRE HATHAWAY INC-CL B | 48,495.00 |
| Equities | BERKSHIRE HILLS BANCORP INC COM | 2,961.00 |
| Equities | BERKSHIRE HILLS BANCORP INC COM | 800.00 |
| Equities | BERRY PETE CO CL A CL A | 7,624.00 |
| Equities | BERRY PETE CO CL A CL A | 3,300.00 |
| Equities | BEST BUY INC COM STK | 23,574.00 |
| Equities | BEST BUY INC COM STK | 8,095.00 |
| Equities | BETTER ENVIRONMENT CONCEPTS INC COM | 42.00 |
| Equities | BFC FINL CORP CL A | 892.00 |
| Equities | BFC FINL CORP CL A | 100.00 |
| Equities | BG GROUP ORD GBP0.10 | 378,340.00 |
| Equities | BG GROUP ORD GBP0.10 | 158,751.00 |
| Equities | BG GROUP ORD GBP0.10 | 42,562.00 |
| Equities | BG GROUP ORD GBP0.10 | 165,551.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BGC PARTNERS INC CL A CL A | 4,506.00 |
| Equities | BGC PARTNERS INC CL A CL A | 1,500.00 |
| Equities | BHP BILLITON LTD NPV | 177,865.00 |
| Equities | BHP BILLITON LTD NPV | 73,961.00 |
| Equities | BHP BILLITON PLC USD0.50 | 27,026.00 |
| Equities | BHP BILLITON PLC USD0.50 | 105,101.00 |
| Equities | BICOASTAL COMMUNICATIONS INC COM STK | 16.00 |
| Equities | BIG 5 SPORTING GOODS CORP COM | 1,334.00 |
| Equities | BIG 5 SPORTING GOODS CORP COM | 400.00 |
| Equities | BIG LOTS INC COM | 5,266.00 |
| Equities | BIG LOTS INC COM | 1,808.00 |
| Equities | BIGLARI HLDGS INC CL A COM | 193.00 |
| Equities | BIOANALYTICAL SYS INC COM | 862.00 |
| Equities | BIOANALYTICAL SYS INC COM | 400.00 |
| Equities | BIOCLINICA INC COM | 437.00 |
| Equities | BIOCLINICA INC COM | 100.00 |
| Equities | BIOCRYST PHARMACEUTICALS INC COM | 3,806.00 |
| Equities | BIOCRYST PHARMACEUTICALS INC COM | 1,300.00 |
| Equities | BIODEL INC COM | 3,237.00 |
| Equities | BIODEL INC COM | 1,100.00 |
| Equities | BIOFUEL ENERGY CORP COM | 7,595.00 |
| Equities | BIOFUEL ENERGY CORP COM | 500.00 |
| Equities | BIOGEN IDEC INC COM STK | 8,300.00 |
| Equities | BIOGEN IDEC INC COM STK | 19,514.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BIOGEN IDEC INC COM STK | 6,701.00 |
| 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 TECH INC COM | 4,098.00 |
| Equities | BIOLASE TECH INC COM | 2.00 |
| Equities | BIOLASE TECH INC COM | 1,328.00 |
| Equities | BIOMED RLTY TR INC COM | 24,584.00 |
| Equities | BIOMED RLTY TR INC COM | 9,149.00 |
| Equities | BIOMIMETIC THERAPEUTICS INC COM STK | 2,024.00 |
| Equities | BIOMIMETIC THERAPEUTICS INC COM STK | 700.00 |
| Equities | BIOPURE CORP CL A PAR $0.01 COM STK | 374.00 |
| Equities | BIO-REFERENCE LABS INC COM PAR $0.01 NEW | 4,462.00 |
| Equities | BIO-REFERENCE LABS INC COM PAR $0.01 NEW | 1,500.00 |
| Equities | BIOSANTE PHARMACEUTICALS INC COM NEW COMNEW | 2,668.00 |
| Equities | BIOSANTE PHARMACEUTICALS INC COM NEW COMNEW | 900.00 |
| Equities | BIOSCRIP INC COM | 8,464.00 |
| Equities | BIOSCRIP INC COM | 2,900.00 |
| Equities | BIOSPECIFICS TECHNOLOGIES CORP COM | 3,217.00 |
| Equities | BIOSPECIFICS TECHNOLOGIES CORP COM | 1,100.00 |
| Equities | BIOTIME INC COM | 2,975.00 |
| Equities | BIOTIME INC COM | 1,000.00 |
| Equities | BIRKS & MAYORS INC COM | 273.00 |
| Equities | BIRKS & MAYORS INC COM | 200.00 |
| Equities | BITSTREAM INC CL A COM | 1,400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BITSTREAM INC CL A COM | 400.00 |
| Equities | BJS RESTAURANTS INC COM | 4,516.00 |
| Equities | BJS RESTAURANTS INC COM | 1,900.00 |
| Equities | BK MUT CORP NEW COM STK | 10,437.00 |
| Equities | BK MUT CORP NEW COM STK | 3,600.00 |
| Equities | BKF CAP GROUP INC COM STK | 75.00 |
| Equities | BKF CAP GROUP INC COM STK | 100.00 |
| Equities | BLACK BOX CORP DEL COM | 2,565.00 |
| Equities | BLACK BOX CORP DEL COM | 900.00 |
| Equities | BLACK DIAMOND INC COM | 2,581.00 |
| Equities | BLACK DIAMOND INC COM | 900.00 |
| Equities | BLACK HILLS CORP COM | 5,608.00 |
| Equities | BLACK HILLS CORP COM | 2,500.00 |
| Equities | BLACKBAUD INC COM | 6,784.00 |
| Equities | BLACKBAUD INC COM | 2,900.00 |
| Equities | BLACKROCK INC COM STK | 8,048.00 |
| Equities | BLACKROCK INC COM STK | 2,763.00 |
| Equities | BLACKROCK INC COM STK | 2,795.00 |
| Equities | BLACKROCK INC COM STK | 760.00 |
| Equities | BLACKROCK KELSO CAP CORPORATION COM STK | 10,489.00 |
| Equities | BLACKROCK KELSO CAP CORPORATION COM STK | 4,500.00 |
| Equities | BLOCK H & R INC COM | 23,530.00 |
| Equities | BLOCK H & R INC COM | 8,080.00 |
| Equities | BLONDER TONGUE LABORATORIES INC COM | 2,556.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BLONDER TONGUE LABORATORIES INC COM | 1,100.00 |
| Equities | BLOUNT INTL INC NEW COM | 8,925.00 |
| Equities | BLOUNT INTL INC NEW COM | 3,800.00 |
| Equities | BLUE COAT SYS INC COM NEW | 5,060.00 |
| Equities | BLUE COAT SYS INC COM NEW | 2,200.00 |
| Equities | BLUE NILE INC COM | 1,619.00 |
| Equities | BLUE NILE INC COM | 500.00 |
| Equities | BLUE RIV BANCSHARES INC COM | 862.00 |
| Equities | BLUE RIV BANCSHARES INC COM | 100.00 |
| Equities | BLUEFLY INC COM NEW STK | 153.00 |
| Equities | BLUEGREEN CORP COM | 3,500.00 |
| Equities | BLUEGREEN CORP COM | 1,200.00 |
| Equities | BLUELINX HLDGS INC COM | 175.00 |
| Equities | BLUESCOPE STEEL NPV | 1,341,598.00 |
| Equities | BLUESCOPE STEEL NPV | 513,066.00 |
| Equities | BLYTH INC COM NEW COM NEW | 831.00 |
| Equities | BLYTH INC COM NEW COM NEW | 200.00 |
| 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 | 17,100.00 |
| Equities | BMC SOFTWARE INC COM STK | 13,672.00 |
| Equities | BMC SOFTWARE INC COM STK | 4,695.00 |
| Equities | BNCCORP INC COM | 906.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BNCCORP INC COM | 400.00 |
| Equities | BNP PARIBAS EUR2 | 111,400.00 |
| Equities | BNP PARIBAS EUR2 | 46,750.00 |
| Equities | BNP PARIBAS EUR2 | 2,952.00 |
| Equities | BNP PARIBAS EUR2 | 11,476.00 |
| Equities | BNS HLDG INC CL A 2010 CL A 2010 | 94.00 |
| Equities | BOARDWALK R/EST IN TRUST UNITS | 7,900.00 |
| Equities | BOARDWALK R/EST IN TRUST UNITS | 3,400.00 |
| Equities | BOB EVANS FARMS INC COM | 3,473.00 |
| Equities | BOB EVANS FARMS INC COM | 15,120.00 |
| Equities | BOB EVANS FARMS INC COM | 4,135.00 |
| Equities | BOB EVANS FARMS INC COM | 1,500.00 |
| Equities | BOEING CO COM | 59,706.00 |
| Equities | BOEING CO COM | 20,502.00 |
| Equities | BOEING CO COM | 31,500.00 |
| Equities | BOEING CO COM | 8,600.00 |
| Equities | BOLT TECHNOLOGY CORP COM | 2,345.00 |
| Equities | BOLT TECHNOLOGY CORP COM | 501.00 |
| 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 | 2,275.00 |
| Equities | BON-TON STORES INC COM | 700.00 |
| Equities | BOOKS-A-MILLION INC COM | 3,325.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BOOKS-A-MILLION INC COM | 1,100.00 |
| Equities | BORDERS GROUP INC COM STK | 7,155.00 |
| Equities | BORDERS GROUP INC COM STK | 400.00 |
| Equities | BORG WARNER INC COM | 8,814.00 |
| Equities | BORG WARNER INC COM | 3,027.00 |
| Equities | BOSTON BEER INC CL A CL A | 3,703.00 |
| Equities | BOSTON BEER INC CL A CL A | 1,700.00 |
| Equities | BOSTON PRIVATE FINL HLDGS INC COM | 4,768.00 |
| Equities | BOSTON PRIVATE FINL HLDGS INC COM | 1,600.00 |
| Equities | BOSTON SCIENTIFIC CORP COM | 119,013.00 |
| Equities | BOSTON SCIENTIFIC CORP COM | 40,867.00 |
| Equities | BOSTON SCIENTIFIC CORP COM | 337,200.00 |
| Equities | BOSTON SCIENTIFIC CORP COM | 92,000.00 |
| Equities | BOTTOMLINE TECHNOLOGIES DEL INC COM | 2,538.00 |
| Equities | BOTTOMLINE TECHNOLOGIES DEL INC COM | 800.00 |
| Equities | BOVIE MED CORP COM STK | 1,531.00 |
| 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 | 729,645.00 |
| Equities | BP ORD USD0.25 | 306,206.00 |
| Equities | BP ORD USD0.25 | 1,532,719.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BP ORD USD0.25 | 519,690.00 |
| Equities | BP ORD USD0.25 | 67,982.00 |
| Equities | BP ORD USD0.25 | 264,497.00 |
| Equities | BPO MGMT SVCS INC PA COM | 2,275.00 |
| Equities | BPO MGMT SVCS INC PA COM | 200.00 |
| Equities | BPZ RESOURCE INC | 6,192.00 |
| Equities | BPZ RESOURCE INC | 2,100.00 |
| Equities | BRADY CORP CL A | 7,974.00 |
| Equities | BRADY CORP CL A | 3,500.00 |
| Equities | BRAMBLES LTD NPV | 166,534.00 |
| Equities | BRAMBLES LTD NPV | 69,253.00 |
| Equities | BRANDYWINE RLTY TR SH BEN INT NEW REIT | 27,285.00 |
| Equities | BRANDYWINE RLTY TR SH BEN INT NEW REIT | 8,700.00 |
| Equities | BREEZE-EASTERN CORP COM STK | 1,444.00 |
| Equities | BREEZE-EASTERN CORP COM STK | 500.00 |
| Equities | BRENNTAG AG NPV | 1,825.00 |
| Equities | BRENNTAG AG NPV | 7,093.00 |
| Equities | BRIDGE BANCORP INC COM STK | 175.00 |
| Equities | BRIDGFORD FOODS CORP COM | 3,237.00 |
| Equities | BRIDGFORD FOODS CORP COM | 1,100.00 |
| Equities | BRIGGS & STRATTON CORP CAP | 7,276.00 |
| Equities | BRIGGS & STRATTON CORP CAP | 3,200.00 |
| Equities | BRIGHTPOINT INC COM NEW | 9,261.00 |
| Equities | BRIGHTPOINT INC COM NEW | 4,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BRIGHTSTAR INFORMATION TECHNOLOGY GROUP INC COM | 4,156.00 |
| Equities | BRINKER INTL INC COM | 91,200.00 |
| Equities | BRINKER INTL INC COM | 24,900.00 |
| Equities | BRINKS CO COM STOCK | 9,186.00 |
| Equities | BRINKS CO COM STOCK | 4,000.00 |
| Equities | BRISTOL MYERS SQUIBB CO COM | 136,126.00 |
| Equities | BRISTOL MYERS SQUIBB CO COM | 46,743.00 |
| Equities | BRISTOW GROUP INC COM | 5,068.00 |
| Equities | BRISTOW GROUP INC COM | 2,200.00 |
| Equities | BRITISH AMERICAN TOBACCO ORD GBP0.25 | 174,700.00 |
| Equities | BRITISH AMERICAN TOBACCO ORD GBP0.25 | 73,300.00 |
| Equities | BRITISH AMERICAN TOBACCO ORD GBP0.25 | 7,091.00 |
| Equities | BRITISH AMERICAN TOBACCO ORD GBP0.25 | 27,579.00 |
| Equities | BRITISH LAND CO ORD GBP0.25 | 423,274.00 |
| Equities | BRITISH LAND CO ORD GBP0.25 | 177,713.00 |
| Equities | BRITISH SKY BROADCASTING GROUP ORD GBP0.50 | 205,700.00 |
| Equities | BRITISH SKY BROADCASTING GROUP ORD GBP0.50 | 86,300.00 |
| Equities | BROADCOM CORP CL A | 38,969.00 |
| Equities | BROADCOM CORP CL A | 13,381.00 |
| Equities | BROADCOM CORP CL A | 63,760.00 |
| Equities | BROADCOM CORP CL A | 17,390.00 |
| Equities | BROADVISION INC COM PAR $.001 COM PAR $.001 | 194.00 |
| Equities | BROOKFIELD RESIDENTIAL PROPERTIES INC COM | 3,371.00 |
| Equities | BROOKFIELD RESIDENTIAL PROPERTIES INC COM | 1,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC + | 9,405.00 |
| Equities | BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC + | 3,300.00 |
| Equities | BROOKS AUTOMATION INC COM | 8,803.00 |
| Equities | BROOKS AUTOMATION INC COM | 3,800.00 |
| Equities | BROWN SHOE CO INC COM | 6,627.00 |
| Equities | BROWN SHOE CO INC COM | 2,300.00 |
| Equities | BROWN-FORMAN INC CL B NON-VTG COM | 8,103.00 |
| Equities | BROWN-FORMAN INC CL B NON-VTG COM | 2,782.00 |
| Equities | BRT RLTY TR SH BEN INT NEW SH BEN INT NEW | 1,113.00 |
| Equities | BRT RLTY TR SH BEN INT NEW SH BEN INT NEW | 300.00 |
| Equities | BRUKER CORP | 20,946.00 |
| Equities | BRUKER CORP | 9,000.00 |
| Equities | BRUNSWICK CORP COM | 19,947.00 |
| Equities | BRUNSWICK CORP COM | 8,600.00 |
| Equities | BRYN MAWR BK CORP COM STK | 1,196.00 |
| Equities | BRYN MAWR BK CORP COM STK | 400.00 |
| Equities | BSD MED CORP DEL COM | 10,450.00 |
| Equities | BSD MED CORP DEL COM | 900.00 |
| Equities | BSML INC COM STK | 1,459.00 |
| Equities | BSQUARE CORP COM NEW | 1,979.00 |
| Equities | BSQUARE CORP COM NEW | 600.00 |
| Equities | BSTN PPTYS INC | 11,859.00 |
| Equities | BSTN PPTYS INC | 4,072.00 |
| Equities | BTU INTL INC COM | 1,706.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | BTU INTL INC COM | 500.00 |
| Equities | BUCKEYE TECHNOLOGIES INC COM | 5,724.00 |
| Equities | BUCKEYE TECHNOLOGIES INC COM | 2,500.00 |
| Equities | BUCKLE INC COM | 5,544.00 |
| Equities | BUCKLE INC COM | 2,400.00 |
| Equities | BUFFALO WILD WINGS INC COM STK | 1,615.00 |
| Equities | BUFFALO WILD WINGS INC COM STK | 700.00 |
| Equities | BUILDERS FIRSTSOURCE INC COM STK | 4,775.00 |
| Equities | BUILDERS FIRSTSOURCE INC COM STK | 1,600.00 |
| Equities | BUILDING MATLS HLDG CORP COM | 12,400.00 |
| Equities | BURBERRY GROUP ORD GBP0.0005 | 8,767.00 |
| Equities | BUTLER INTL INC NEW COM STK | 3,724.00 |
| Equities | BUTLER INTL INC NEW COM STK | 300.00 |
| Equities | BUZZI UNICEM SPA EUR0.60 | 78,048.00 |
| Equities | BUZZI UNICEM SPA EUR0.60 | 29,850.00 |
| Equities | C C LAND HOLDINGS HKD0.1 | 972,000.00 |
| Equities | C C LAND HOLDINGS HKD0.1 | 404,000.00 |
| Equities | C D I CORP COM | 2,931.00 |
| Equities | C D I CORP COM | 1,000.00 |
| Equities | C H ROBINSON WORLDWIDE INC COM NEW COM NEW | 13,189.00 |
| Equities | C H ROBINSON WORLDWIDE INC COM NEW COM NEW | 4,529.00 |
| Equities | C R BARD | 6,891.00 |
| Equities | C R BARD | 2,366.00 |
| Equities | CA 1ST NATL BANCORP COM | 3,237.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CA 1ST NATL BANCORP COM | 1,100.00 |
| Equities | CA INC COM | 29,727.00 |
| Equities | CA INC COM | 10,208.00 |
| Equities | CABELAS INC COM STK | 8,455.00 |
| Equities | CABELAS INC COM STK | 3,600.00 |
| Equities | CABLEVISION NY GROUP CL A COM | 17,735.00 |
| Equities | CABLEVISION NY GROUP CL A COM | 6,090.00 |
| Equities | CABOT CORP COM | 600.00 |
| Equities | CABOT CORP COM | 300.00 |
| Equities | CABOT MICROELECTRONICS CORP COM | 2,503.00 |
| Equities | CABOT MICROELECTRONICS CORP COM | 1,100.00 |
| Equities | CABOT OIL & GAS CORP COM | 8,394.00 |
| Equities | CABOT OIL & GAS CORP COM | 2,882.00 |
| Equities | CACHE INC COM NEW COM | 2,101.00 |
| Equities | CACHE INC COM NEW COM | 700.00 |
| Equities | CACI INTL INC CL A CL A | 3,987.00 |
| Equities | CACI INTL INC CL A CL A | 1,800.00 |
| Equities | CADENCE PHARMACEUTICALS INC COM | 2,496.00 |
| Equities | CADENCE PHARMACEUTICALS INC COM | 800.00 |
| Equities | CADIZ INC COM NEW STK | 378.00 |
| Equities | CADIZ INC COM NEW STK | 100.00 |
| Equities | CADUS CORP FORMERLY CADUS PHARMACEUTICALCORP TO 06/20/2003 COM | 2,643.00 |
| Equities | CADUS CORP FORMERLY CADUS PHARMACEUTICALCORP TO 06/20/2003 COM | 1,100.00 |
| Equities | CAGLES INC CL A CL A | 1,837.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CAGLES INC CL A CL A | 600.00 |
| Equities | CAI INTL INC COM | 2,275.00 |
| Equities | CAI INTL INC COM | 700.00 |
| Equities | CAL DIVE INTL INC DEL COM | 8,301.00 |
| Equities | CAL DIVE INTL INC DEL COM | 2,900.00 |
| Equities | CAL MAINE FOODS INC COM NEW STK | 219.00 |
| Equities | CALAMOS ASSET MGMT INC CL A COM STK | 7,074.00 |
| Equities | CALAMOS ASSET MGMT INC CL A COM STK | 3,000.00 |
| Equities | CALAMP CORP COM | 1,859.00 |
| Equities | CALAMP CORP COM | 600.00 |
| Equities | CALAVO GROWERS INC COM | 44.00 |
| Equities | CALGON CARBON CORP COM | 9,394.00 |
| Equities | CALGON CARBON CORP COM | 4,100.00 |
| Equities | CALIFORNIA COASTAL CMNTYS INC COM NEW | 3,300.00 |
| Equities | CALIFORNIA WTR SVC GROUP COM | 5,760.00 |
| Equities | CALIFORNIA WTR SVC GROUP COM | 1,400.00 |
| Equities | CALLAWAY GOLF CO COM | 13,974.00 |
| Equities | CALLAWAY GOLF CO COM | 6,000.00 |
| Equities | CALLON PETE CO DEL COM | 3,237.00 |
| Equities | CALLON PETE CO DEL COM | 1,100.00 |
| Equities | CAMBEX CORP COM | 4,937.00 |
| Equities | CAMBEX CORP COM | 300.00 |
| Equities | CAMBIUM LEARNING GROUP INC COM | 2,043.00 |
| Equities | CAMBIUM LEARNING GROUP INC COM | 700.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CAMBREX CORP COM | 12,678.00 |
| Equities | CAMBREX CORP COM | 2,841.00 |
| Equities | CAMBRIDGE HEART INC COM | 4,893.00 |
| Equities | CAMBRIDGE HEART INC COM | 300.00 |
| Equities | CAMCO FINL CORP COM | 2,341.00 |
| Equities | CAMCO FINL CORP COM | 1,000.00 |
| Equities | CAMDEN NATL CORP COM | 1,531.00 |
| Equities | CAMDEN NATL CORP COM | 500.00 |
| Equities | CAMERON INTL CORP COM STK | 19,698.00 |
| Equities | CAMERON INTL CORP COM STK | 6,764.00 |
| Equities | CAMPBELL SOUP CO COM | 14,407.00 |
| Equities | CAMPBELL SOUP CO COM | 4,947.00 |
| Equities | CANADIAN IMP BANK COM NPV | 103,996.00 |
| Equities | CANADIAN IMP BANK COM NPV | 34,566.00 |
| Equities | CANO PETE INC COM | 2,818.00 |
| Equities | CANO PETE INC COM | 200.00 |
| Equities | CANON INC NPV | 16,300.00 |
| Equities | CANON INC NPV | 5,950.00 |
| Equities | CANON INC NPV | 5,800.00 |
| Equities | CANON INC NPV | 22,500.00 |
| Equities | CANTEL MEDICAL CORP COM | 2,726.00 |
| Equities | CANTEL MEDICAL CORP COM | 1,200.00 |
| Equities | CANTERBURY PK HLDG COM STK | 962.00 |
| Equities | CANTERBURY PK HLDG COM STK | 300.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CAP 1 FNCL COM | 75,500.00 |
| Equities | CAP 1 FNCL COM | 36,927.00 |
| Equities | CAP 1 FNCL COM | 12,680.00 |
| Equities | CAP BK CORP COM | 1,010.00 |
| Equities | CAP BK CORP COM | 300.00 |
| Equities | CAP CY BK GROUP INC COM | 2,113.00 |
| Equities | CAP CY BK GROUP INC COM | 700.00 |
| Equities | CAPELLA ED CO COM | 1,819.00 |
| Equities | CAPELLA ED CO COM | 600.00 |
| Equities | CAPITA PLC ORD GBP0.02066666 | 242,400.00 |
| Equities | CAPITA PLC ORD GBP0.02066666 | 101,700.00 |
| Equities | CAPITAL SOUTHWEST CORP COM STK | 893.00 |
| Equities | CAPITAL SOUTHWEST CORP COM STK | 448.00 |
| Equities | CAPITAL SR LIVING CORP COM | 3,675.00 |
| Equities | CAPITAL SR LIVING CORP COM | 1,200.00 |
| Equities | CAPITAL TR INC MD CL A NEW CL A NEW | 7,271.00 |
| Equities | CAPITAL TR INC MD CL A NEW CL A NEW | 958.00 |
| Equities | CAPITOL BANCORP LTD COM | 1,256.00 |
| Equities | CAPITOL BANCORP LTD COM | 100.00 |
| Equities | CAPLEASE INC COM | 4,024.00 |
| Equities | CAPLEASE INC COM | 1,400.00 |
| Equities | CAPSTEAD MTG CORP COM NO PAR COM NO PAR | 7,721.00 |
| Equities | CAPSTEAD MTG CORP COM NO PAR COM NO PAR | 3,400.00 |
| Equities | CAPSTONE THERAPEUTICS CORP | 5,899.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CAPSTONE THERAPEUTICS CORP | 400.00 |
| Equities | CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028 | 18,985.00 |
| Equities | CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028 | 6,600.00 |
| Equities | CARDICA INC COM | 1,465.00 |
| Equities | CARDICA INC COM | 500.00 |
| Equities | CARDINAL FINL CORP COM | 3,456.00 |
| Equities | CARDINAL FINL CORP COM | 1,200.00 |
| Equities | CARDINAL HLTH INC | 38,300.00 |
| Equities | CARDINAL HLTH INC | 27,755.00 |
| Equities | CARDINAL HLTH INC | 9,531.00 |
| Equities | CARDIONET INC COM STK | 3,106.00 |
| Equities | CARDIONET INC COM STK | 1,000.00 |
| Equities | CARDIOVASCULAR SYS INC DEL COM | 381.00 |
| Equities | CARDIOVASCULAR SYS INC DEL COM | 100.00 |
| Equities | CARDIUM THERAPEUTICS INC COM STK | 1,212.00 |
| Equities | CARDIUM THERAPEUTICS INC COM STK | 100.00 |
| Equities | CAREER EDUCATION C COM USD0.01 | 7,073.00 |
| Equities | CAREER EDUCATION C COM USD0.01 | 899.00 |
| Equities | CAREFUSION CORP COM | 18,044.00 |
| Equities | CAREFUSION CORP COM | 6,196.00 |
| Equities | CARMAX INC COM | 18,190.00 |
| Equities | CARMAX INC COM | 6,246.00 |
| Equities | CARMIKE CINEMAS INC COM | 1,476.00 |
| Equities | CARMIKE CINEMAS INC COM | 500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CARNIVAL CORP COM PAIRED | 36,352.00 |
| Equities | CARNIVAL CORP COM PAIRED | 12,483.00 |
| Equities | CARPENTER TECH CORP COM | 3,243.00 |
| Equities | CARPENTER TECH CORP COM | 1,400.00 |
| Equities | CARREFOUR EUR2.50 | 316,710.00 |
| Equities | CARREFOUR EUR2.50 | 107,250.00 |
| Equities | CARRIAGE SERVICES INC COM | 5,731.00 |
| Equities | CARRIAGE SERVICES INC COM | 2,000.00 |
| Equities | CARRIZO OIL & GAS INC COM | 7,020.00 |
| Equities | CARRIZO OIL & GAS INC COM | 1,900.00 |
| Equities | CARROLLTON BANCORP COM STK ISIN# US1452821093 | 1,151.00 |
| Equities | CARROLLTON BANCORP COM STK ISIN# US1452821093 | 100.00 |
| Equities | CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM | 8,806.00 |
| Equities | CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM | 3,800.00 |
| Equities | CASCADE BANCORP COM NEW COM NEW | 467.00 |
| Equities | CASCADE BANCORP COM NEW COM NEW | 100.00 |
| Equities | CASCADE CORP COM | 4,162.00 |
| Equities | CASCADE CORP COM | 1,800.00 |
| Equities | CASCADE MICROTECH INC COM | 629.00 |
| Equities | CASCADE MICROTECH INC COM | 200.00 |
| Equities | CASELLA WASTE SYS INC CL A COM STK | 4,927.00 |
| Equities | CASELLA WASTE SYS INC CL A COM STK | 1,700.00 |
| Equities | CASEYS GEN STORES INC COM | 6,934.00 |
| Equities | CASEYS GEN STORES INC COM | 3,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CASH AMER INVTS INC COM | 4,468.00 |
| Equities | CASH AMER INVTS INC COM | 1,900.00 |
| Equities | CASH TECHNOLOGIES INC COM | 687.00 |
| Equities | CASH TECHNOLOGIES INC COM | 100.00 |
| Equities | CASS INFORMATION SYS INC COM | 2,195.00 |
| Equities | CASS INFORMATION SYS INC COM | 990.00 |
| Equities | CASTLE A M & CO MRYLAND | 2,537.00 |
| Equities | CASTLE A M & CO MRYLAND | 800.00 |
| Equities | CASUAL MALE RETAIL GROUP INC COM NEW COMNEW | 5,451.00 |
| Equities | CASUAL MALE RETAIL GROUP INC COM NEW COMNEW | 1,900.00 |
| Equities | CATALINA LTG INC COM NEW COM NEW | 810.00 |
| Equities | CATALINA LTG INC COM NEW COM NEW | 100.00 |
| Equities | CATALYST HEALTH SOLUTIONS INC COM STK | 5,549.00 |
| Equities | CATALYST HEALTH SOLUTIONS INC COM STK | 2,400.00 |
| Equities | CATASYS INC COM NEW | 95.00 |
| Equities | CATASYS INC COM NEW | 100.00 |
| Equities | CATERPILLAR INC COM | 51,945.00 |
| Equities | CATERPILLAR INC COM | 17,837.00 |
| Equities | CATHAY GENERAL BANCORP INC COM | 5,715.00 |
| Equities | CATHAY GENERAL BANCORP INC COM | 2,500.00 |
| Equities | CATO CORP NEW CL A CL A | 6,116.00 |
| Equities | CATO CORP NEW CL A CL A | 2,700.00 |
| Equities | CATSKILL LITIGATION TR UNITS | 3,760.00 |
| Equities | CAVCO INDS INC DEL COM STK | 1,506.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CAVCO INDS INC DEL COM STK | 600.00 |
| Equities | CAVIUM INC COM | 4,849.00 |
| Equities | CAVIUM INC COM | 7,880.00 |
| Equities | CAVIUM INC COM | 2,140.00 |
| Equities | CAVIUM INC COM | 2,100.00 |
| Equities | CBEYOND INC | 3,384.00 |
| Equities | CBEYOND INC | 1,100.00 |
| Equities | CBIZ INC COM | 17,829.00 |
| Equities | CBIZ INC COM | 7,600.00 |
| Equities | CBL & ASSOC PPTYS INC COM | 25,093.00 |
| Equities | CBL & ASSOC PPTYS INC COM | 10,800.00 |
| Equities | CBRE GROUP INC CL A CL A | 26,053.00 |
| Equities | CBRE GROUP INC CL A CL A | 8,946.00 |
| Equities | CBS CORP NEW CL B | 67,500.00 |
| Equities | CBS CORP NEW CL B | 52,571.00 |
| Equities | CBS CORP NEW CL B | 18,052.00 |
| Equities | CDC CORPORATION COM | 231.00 |
| Equities | CDC CORPORATION COM | 200.00 |
| Equities | CDN NATL RAILWAYS COM NPV | 41,800.00 |
| Equities | CDN NATL RAILWAYS COM NPV | 18,200.00 |
| Equities | CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE) | 109,100.00 |
| Equities | CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE) | 47,400.00 |
| Equities | CEC ENTMT INC COM | 6,324.00 |
| Equities | CEC ENTMT INC COM | 2,700.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CEDAR REALTY TRUST INC | 27,615.00 |
| Equities | CEDAR REALTY TRUST INC | 2,800.00 |
| Equities | CELADON GROUP INC COM | 3,970.00 |
| Equities | CELADON GROUP INC COM | 1,300.00 |
| Equities | CELANESE CORP DEL COM SER A STK | 58,920.00 |
| Equities | CELANESE CORP DEL COM SER A STK | 16,070.00 |
| Equities | CELESIO AG NPV(REGD) | 179,597.00 |
| Equities | CELESIO AG NPV(REGD) | 60,810.00 |
| Equities | CELESTICA INC SUB ORD VTG SHS NPV | 305,450.00 |
| Equities | CELESTICA INC SUB ORD VTG SHS NPV | 114,740.00 |
| Equities | CELGENE CORP COM | 35,662.00 |
| Equities | CELGENE CORP COM | 12,246.00 |
| Equities | CELGENE CORP COM | 47,520.00 |
| Equities | CELGENE CORP COM | 12,960.00 |
| Equities | CELL THERAPEUTICS INC COM NO PAR NEW | 28.00 |
| Equities | CELLDEX THERAPEUTICS INC NEW COM STK | 2,756.00 |
| Equities | CELLDEX THERAPEUTICS INC NEW COM STK | 900.00 |
| Equities | CELLTRION INC KRW500 | 7,849.00 |
| Equities | CEL-SCI CORP COM NEW COM NEW | 6,030.00 |
| Equities | CEL-SCI CORP COM NEW COM NEW | 400.00 |
| Equities | CELTIC EXPL LTD COMMON (R1933) | 2,900.00 |
| Equities | CELTIC EXPL LTD COMMON (R1933) | 1,300.00 |
| Equities | CELTIC EXPLORATION COM NPV | 14,400.00 |
| Equities | CELTIC EXPLORATION COM NPV | 6,200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CENOVUS ENERGY INC COM NPV | 121,700.00 |
| Equities | CENOVUS ENERGY INC COM NPV | 52,900.00 |
| Equities | CENOVUS ENERGY INC COM NPV | 6,885.00 |
| Equities | CENOVUS ENERGY INC COM NPV | 26,724.00 |
| Equities | CENT BANCORP INC MASS COM | 1,006.00 |
| Equities | CENT BANCORP INC MASS COM | 300.00 |
| Equities | CENT VT PUB SVC CORP COM | 4,473.00 |
| Equities | CENT VT PUB SVC CORP COM | 2,000.00 |
| Equities | CENTENE CORP DEL COM | 7,829.00 |
| Equities | CENTENE CORP DEL COM | 3,400.00 |
| Equities | CENTER BANCORP INC COM | 1,290.00 |
| Equities | CENTER BANCORP INC COM | 400.00 |
| Equities | CENTERPOINT ENERGY INC COM | 34,216.00 |
| Equities | CENTERPOINT ENERGY INC COM | 11,749.00 |
| Equities | CENTERSTATE BANKS INC | 1,225.00 |
| Equities | CENTERSTATE BANKS INC | 400.00 |
| Equities | CENTRAL GARDEN & PET CO CL A NON-VTG STK | 4,374.00 |
| Equities | CENTRAL GARDEN & PET CO CL A NON-VTG STK | 1,500.00 |
| Equities | CENTRAL GARDEN & PET CO COM | 2,993.00 |
| Equities | CENTRAL GARDEN & PET CO COM | 1,300.00 |
| Equities | CENTRAL PAC FINL CORP COM NEW | 552.00 |
| 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 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CENTRICA ORD GBP0.061728395 | 651,300.00 |
| Equities | CENTRICA ORD GBP0.061728395 | 273,299.00 |
| Equities | CENTRICA ORD GBP0.061728395 | 20,623.00 |
| Equities | CENTRICA ORD GBP0.061728395 | 80,175.00 |
| Equities | CENTRUE FINL CORP NEW COM STK | 425.00 |
| Equities | CENTRUE FINL CORP NEW COM STK | 100.00 |
| Equities | CENTURY ALUM CO COM | 620.00 |
| Equities | CENTURY ALUM CO COM | 200.00 |
| Equities | CENTURY CASINOS INC COM | 397.00 |
| Equities | CENTURY CASINOS INC COM | 100.00 |
| Equities | CENTURYLINK INC COM | 49,614.00 |
| Equities | CENTURYLINK INC COM | 17,036.00 |
| Equities | CENTY BANCORP INC MASS CL A NON VTG | 700.00 |
| Equities | CENTY BANCORP INC MASS CL A NON VTG | 200.00 |
| Equities | CENVEO INC COM | 9,186.00 |
| Equities | CENVEO INC COM | 3,200.00 |
| Equities | CEPHEID INC COM | 8,804.00 |
| Equities | CEPHEID INC COM | 3,800.00 |
| Equities | CERADYNE INC DEL COM | 2,993.00 |
| Equities | CERADYNE INC DEL COM | 1,300.00 |
| Equities | CERBCO INC COM | 500.00 |
| Equities | CERNER CORP COM | 11,704.00 |
| Equities | CERNER CORP COM | 4,019.00 |
| Equities | CERUS CORP COM | 9,449.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CERUS CORP COM | 3,300.00 |
| Equities | CEVA INC COM | 1,429.00 |
| Equities | CEVA INC COM | 500.00 |
| Equities | CF ABERDEEN DE BUSINESS TR EMERGING MARKETS EQTY FD | 1,227,670.24 |
| Equities | CF ABERDEEN DE BUSINESS TR EMERGING MARKETS EQTY FD | 5,409,376.53 |
| Equities | CF BLACKROCK ACWI EX-US SUPERFUND A | 14,077,901.62 |
| Equities | CF INDS HLDGS INC COM | 16,000.00 |
| Equities | CF INDS HLDGS INC COM | 5,253.00 |
| Equities | CF INDS HLDGS INC COM | 1,804.00 |
| Equities | CF WTC CTF EMERGING MKT EQTY FD | 911,696.61 |
| Equities | CF WTC CTF EMERGING MKT EQTY FD | 4,043,129.50 |
| Equities | CFAO NPV | 4,658.00 |
| Equities | CFAO NPV | 16,994.00 |
| Equities | CFS BANCORP INC COM | 5,206.00 |
| Equities | CFS BANCORP INC COM | 1,800.00 |
| Equities | CGI GROUP INC 'A'SUB-VTG NPV | 49,400.00 |
| Equities | CGI GROUP INC 'A'SUB-VTG NPV | 21,500.00 |
| Equities | CH ENERGY GROUP INC COM | 2,818.00 |
| Equities | CH ENERGY GROUP INC COM | 1,200.00 |
| 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 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CHARLES & COLVARD LTD COM | 1,323.00 |
| Equities | CHARLES & COLVARD LTD COM | 400.00 |
| Equities | CHARLES RIV LABORATORIES INTL INC COM | 6,023.00 |
| Equities | CHARLES RIV LABORATORIES INTL INC COM | 1,265.00 |
| Equities | CHARMING SHOPPES INC COM | 7,393.00 |
| Equities | CHARMING SHOPPES INC COM | 2,500.00 |
| Equities | CHART INDS INC COM PAR $0.01 COM PAR $0.01 | 6,893.00 |
| Equities | CHART INDS INC COM PAR $0.01 COM PAR $0.01 | 2,900.00 |
| Equities | CHARTER COMMUNICATIONS INC DEL CL A | 61,241.00 |
| Equities | CHARTER FINL CORP W PT GA COM | 2,388.00 |
| Equities | CHARTER FINL CORP W PT GA COM | 800.00 |
| Equities | CHASE CORP COM | 1,881.00 |
| Equities | CHASE CORP COM | 600.00 |
| Equities | CHATHAM LODGING TR COM | 7,300.00 |
| Equities | CHATHAM LODGING TR COM | 2,300.00 |
| Equities | CHAZAK VALUE CORP COM | 216.00 |
| Equities | CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01 | 41,670.00 |
| Equities | CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01 | 11,370.00 |
| Equities | CHECKPOINT SYS INC COM STK USD0.10 | 7,494.00 |
| Equities | CHECKPOINT SYS INC COM STK USD0.10 | 3,300.00 |
| Equities | CHEESECAKE FACTORY INC COM | 7,283.00 |
| Equities | CHEESECAKE FACTORY INC COM | 3,200.00 |
| Equities | CHELSEA THERAPEUTICS INTL LTD COM STK | 1,269.00 |
| Equities | CHELSEA THERAPEUTICS INTL LTD COM STK | 400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CHEMED CORP NEW COM | 3,856.00 |
| Equities | CHEMED CORP NEW COM | 1,700.00 |
| Equities | CHEMICAL FINL CORP COM | 3,915.00 |
| Equities | CHEMICAL FINL CORP COM | 1,700.00 |
| Equities | CHEMTURA CORP COM NEW | 634.00 |
| Equities | CHEMTURA CORP COM NEW | 100.00 |
| Equities | CHEMTURA CORPORATION COM | 60,527.00 |
| Equities | CHENIERE ENERGY INC COM NEW | 7,374.00 |
| Equities | CHENIERE ENERGY INC COM NEW | 3,200.00 |
| Equities | CHEROKEE INC DEL NEW COM | 3,981.00 |
| Equities | CHEROKEE INC DEL NEW COM | 1,300.00 |
| Equities | CHES LODGING TR SH BEN INT | 5,700.00 |
| Equities | CHES LODGING TR SH BEN INT | 400.00 |
| Equities | CHES UTILS CORP COM | 2,346.00 |
| Equities | CHES UTILS CORP COM | 1,000.00 |
| Equities | CHESAPEAKE ENERGY CORP COM | 52,960.00 |
| Equities | CHESAPEAKE ENERGY CORP COM | 18,186.00 |
| Equities | CHESTER BANCORP INC COM STK ISIN# US1649031069 | 84.00 |
| Equities | CHEUNG KONG(HLDGS) HKD0.50 | 140,000.00 |
| Equities | CHEUNG KONG(HLDGS) HKD0.50 | 58,000.00 |
| Equities | CHEVRON CORP COM | 80,000.00 |
| Equities | CHEVRON CORP COM | 159,981.00 |
| Equities | CHEVRON CORP COM | 54,934.00 |
| Equities | CHEVRON CORP COM | 6,930.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CHEVRON CORP COM | 1,880.00 |
| Equities | CHGO RIVET & MACH CO COM | 162.00 |
| Equities | CHGO RIVET & MACH CO COM | 100.00 |
| Equities | CHIBA BANK NPV | 126,000.00 |
| Equities | CHIBA BANK NPV | 46,000.00 |
| Equities | CHIEF CONS MNG CO COM STK | 1,300.00 |
| Equities | CHILDRENS PL RETAIL STORES INC COM | 4,893.00 |
| Equities | CHILDRENS PL RETAIL STORES INC COM | 2,100.00 |
| Equities | CHINA CGAME INC COM | 1,163.00 |
| Equities | CHINA CGAME INC COM | 500.00 |
| Equities | CHINA DONGXIANG (G HKD0.01 | 14,202,000.00 |
| Equities | CHINA DONGXIANG (G HKD0.01 | 4,809,000.00 |
| Equities | CHINA MERCHANT HLD HKD0.10 | 56,000.00 |
| Equities | CHINA MERCHANT HLD HKD0.10 | 269,000.00 |
| Equities | CHINA MOBILE LTD HKD0.10 | 391,500.00 |
| Equities | CHINA MOBILE LTD HKD0.10 | 131,500.00 |
| Equities | CHINA MOBILE LTD HKD0.10 | 29,500.00 |
| Equities | CHINA MOBILE LTD HKD0.10 | 114,000.00 |
| Equities | CHINA NATIONAL BUI 'H'CNY1 | 46,000.00 |
| Equities | CHINA NATIONAL BUI 'H'CNY1 | 176,000.00 |
| Equities | CHINA OVERSEAS LAND & INVESTMNT HKD0.10 | 642,000.00 |
| Equities | CHINA OVERSEAS LAND & INVESTMNT HKD0.10 | 268,000.00 |
| Equities | CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS | 132,000.00 |
| Equities | CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS | 510,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CHINA POWER INTL HKD1 | 7,357,000.00 |
| Equities | CHINA POWER INTL HKD1 | 2,707,000.00 |
| Equities | CHINA RESOURCE ENTERPRISE HKD1 | 95,000.00 |
| Equities | CHINA RESOURCE ENTERPRISE HKD1 | 367,000.00 |
| Equities | CHINA RY GROUP LTD COMMON STOCK | 10,434,000.00 |
| Equities | CHINA RY GROUP LTD COMMON STOCK | 3,533,000.00 |
| Equities | CHINA SHENHUA ENERGY CO 'H' | 16,000.00 |
| Equities | CHINA SHENHUA ENERGY CO 'H' | 62,000.00 |
| Equities | CHINA SKY ONE MED INC COM | 481.00 |
| Equities | CHINA SKY ONE MED INC COM | 100.00 |
| Equities | CHINDEX INTL INC COM | 1,182.00 |
| Equities | CHINDEX INTL INC COM | 400.00 |
| Equities | CHIPOTLE MEXICAN GRILL INC COM STK | 2,514.00 |
| Equities | CHIPOTLE MEXICAN GRILL INC COM STK | 863.00 |
| Equities | CHIQUITA BRANDS INTL INC COM | 5,129.00 |
| Equities | CHIQUITA BRANDS INTL INC COM | 1,800.00 |
| Equities | CHOW TAI FOOK JEWE HKD1 | 620,000.00 |
| Equities | CHOW TAI FOOK JEWE HKD1 | 258,000.00 |
| Equities | CHRISTOPHER & BANKS CORP COM | 4,822.00 |
| Equities | CHRISTOPHER & BANKS CORP COM | 1,600.00 |
| Equities | CHROMCRAFT REVINGTON INC COM | 1,856.00 |
| Equities | CHROMCRAFT REVINGTON INC COM | 900.00 |
| Equities | CHUBB CORP COM | 22,338.00 |
| Equities | CHUBB CORP COM | 7,671.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CHUBB CORP COM | 10,805.00 |
| Equities | CHUBB CORP COM | 2,955.00 |
| Equities | CHUNGHWA TELECOM TWD10 | 14,000.00 |
| Equities | CHUNGHWA TELECOM TWD10 | 53,000.00 |
| Equities | CHURCHILL DOWNS INC COM | 2,101.00 |
| Equities | CHURCHILL DOWNS INC COM | 1,000.00 |
| Equities | CHYRON CORP COM PAR $.01 STK | 1,006.00 |
| Equities | CHYRON CORP COM PAR $.01 STK | 300.00 |
| Equities | CIBER INC COM | 8,257.00 |
| Equities | CIBER INC COM | 2,800.00 |
| Equities | CIBL INC RESTRICTED COM STK | 22.00 |
| Equities | CIE FINANCIE RICHEMONT CHF | 51,762.00 |
| Equities | CIE FINANCIE RICHEMONT CHF | 21,722.00 |
| Equities | CIE FINANCIE RICHEMONT CHF | 2,051.00 |
| Equities | CIE FINANCIE RICHEMONT CHF | 7,978.00 |
| Equities | CIFC CORP COM | 785.00 |
| Equities | CIFC CORP COM | 200.00 |
| Equities | CIGNA CORPORATION | 22,932.00 |
| Equities | CIGNA CORPORATION | 7,874.00 |
| Equities | CIN BELL INC NEW COM STK | 26,678.00 |
| Equities | CIN BELL INC NEW COM STK | 11,400.00 |
| Equities | CIN FNCL CORP COM | 13,020.00 |
| Equities | CIN FNCL CORP COM | 4,471.00 |
| Equities | CIN FNCL CORP COM | 13,060.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CIN FNCL CORP COM | 3,560.00 |
| Equities | CINEMARK HLDGS INC COM | 8,901.00 |
| Equities | CINEMARK HLDGS INC COM | 3,800.00 |
| Equities | CINEPLEX INC COM NPV | 55,800.00 |
| Equities | CINEPLEX INC COM NPV | 24,200.00 |
| Equities | CINTAS CORP COM | 8,858.00 |
| Equities | CINTAS CORP COM | 3,042.00 |
| 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 | 2,425.00 |
| Equities | CIRCOR INTL INC COM | 1,100.00 |
| Equities | CIRCUIT CY STORES INC COM | 21,085.00 |
| Equities | CIRRUS LOGIC INC COM | 9,842.00 |
| Equities | CIRRUS LOGIC INC COM | 4,300.00 |
| Equities | CISCO SYSTEMS INC | 174,900.00 |
| Equities | CISCO SYSTEMS INC | 431,856.00 |
| Equities | CISCO SYSTEMS INC | 148,291.00 |
| Equities | CISCO SYSTEMS INC | 168,150.00 |
| Equities | CISCO SYSTEMS INC | 45,860.00 |
| Equities | CIT GROUP INC NEW COM NEW COM NEW | 53,800.00 |
| Equities | CIT GROUP INC NEW COM NEW COM NEW | 14,700.00 |
| Equities | CITADEL BROADCASTING CORP COM | 757.00 |
| Equities | CITI TRENDS INC COM ORD USD1 | 4,063.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CITI TRENDS INC COM ORD USD1 | 1,400.00 |
| Equities | CITIGROUP INC COM NEW COM NEW | 176,600.00 |
| Equities | CITIGROUP INC COM NEW COM NEW | 234,869.00 |
| Equities | CITIGROUP INC COM NEW COM NEW | 80,649.00 |
| Equities | CITIGROUP INC COM NEW COM NEW | 58,660.00 |
| Equities | CITIGROUP INC COM NEW COM NEW | 16,000.00 |
| Equities | CITIZENS & NORTHN CORP COM | 792.00 |
| Equities | CITIZENS & NORTHN CORP COM | 200.00 |
| Equities | CITIZENS INC CL A | 4,067.00 |
| Equities | CITIZENS INC CL A | 1,400.00 |
| Equities | CITIZENS REP BANCORP INC COM NEW | 1,427.00 |
| Equities | CITIZENS REP BANCORP INC COM NEW | 100.00 |
| Equities | CITIZENS S BKG CORP DEL COM | 2,311.00 |
| Equities | CITIZENS S BKG CORP DEL COM | 800.00 |
| Equities | CITRIX SYS INC COM | 14,982.00 |
| Equities | CITRIX SYS INC COM | 5,144.00 |
| 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 | 2,775.00 |
| Equities | CITY HLDG CO COM | 1,200.00 |
| Equities | CLAIMSNET COM INC COM | 4,462.00 |
| Equities | CLARCOR INC COM | 6,322.00 |
| Equities | CLARCOR INC COM | 2,700.00 |
| Equities | CLEAN ENERGY FUELS CORP COM | 10,563.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CLEAN ENERGY FUELS CORP COM | 4,500.00 |
| Equities | CLEAN HBRS INC COM | 4,724.00 |
| Equities | CLEAN HBRS INC COM | 2,098.00 |
| Equities | CLEARSTORY SYS INC COM | 219.00 |
| Equities | CLEARWATER PAPER CORP COM STK | 3,500.00 |
| Equities | CLEARWATER PAPER CORP COM STK | 1,400.00 |
| Equities | CLECO CORP NEW COM | 8,827.00 |
| Equities | CLECO CORP NEW COM | 3,800.00 |
| Equities | CLEVELAND BIOLABS INC COM | 1,050.00 |
| Equities | CLEVELAND BIOLABS INC COM | 300.00 |
| Equities | CLIFFS NAT RES INC COM STK | 11,489.00 |
| Equities | CLIFFS NAT RES INC COM STK | 3,945.00 |
| Equities | CLIFTON SVGS BANCORP INC COM | 2,619.00 |
| Equities | CLIFTON SVGS BANCORP INC COM | 900.00 |
| Equities | CLOROX CO COM | 10,596.00 |
| Equities | CLOROX CO COM | 3,639.00 |
| Equities | CLOUD PEAK ENERGY INC COM | 6,727.00 |
| Equities | CLOUD PEAK ENERGY INC COM | 3,730.00 |
| Equities | CLST HLDGS INC COM STK | 3,620.00 |
| Equities | CLST HLDGS INC COM STK | 300.00 |
| Equities | CME GROUP INC COM STK | 5,333.00 |
| Equities | CME GROUP INC COM STK | 1,831.00 |
| Equities | CMNTY W BANCSHARES COM STK | 1,312.00 |
| Equities | CMNTY W BANCSHARES COM STK | 400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CMS ENERGY CORP COM | 20,243.00 |
| Equities | CMS ENERGY CORP COM | 6,951.00 |
| Equities | CMS ENERGY CORP COM | 116,700.00 |
| Equities | CMS ENERGY CORP COM | 31,800.00 |
| Equities | CNO FINL GROUP INC COM | 43,557.00 |
| Equities | CNO FINL GROUP INC COM | 18,700.00 |
| Equities | CNOOC LTD HKD0.02 | 132,000.00 |
| Equities | CNOOC LTD HKD0.02 | 515,000.00 |
| Equities | CNSMR PORTFOLIO SVCS DEL | 6,630.00 |
| Equities | CNSMR PORTFOLIO SVCS DEL | 400.00 |
| Equities | COACH INC COM | 23,443.00 |
| Equities | COACH INC COM | 8,050.00 |
| Equities | COAST DISTR SYS COM | 1,387.00 |
| Equities | COAST DISTR SYS COM | 600.00 |
| Equities | COBIZ FINL INC COM STK | 2,657.00 |
| Equities | COBIZ FINL INC COM STK | 900.00 |
| Equities | COBRA ELECTRS CORP COM | 1,969.00 |
| Equities | COBRA ELECTRS CORP COM | 600.00 |
| Equities | COCA COLA BOTTLING CO CONS COM | 1,356.00 |
| Equities | COCA COLA BOTTLING CO CONS COM | 400.00 |
| Equities | COCA COLA CO COM | 90,800.00 |
| Equities | COCA COLA CO COM | 182,454.00 |
| Equities | COCA COLA CO COM | 62,651.00 |
| Equities | COCA-COLA AMATIL NPV | 76,717.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | COCA-COLA AMATIL NPV | 31,886.00 |
| Equities | COCA-COLA ENTERPRISES INC NEW COM | 14,900.00 |
| Equities | COCA-COLA ENTERPRISES INC NEW COM | 25,065.00 |
| Equities | COCA-COLA ENTERPRISES INC NEW COM | 8,607.00 |
| Equities | COCA-COLA HBC S.A. EUR0.50(CR) | 186,713.00 |
| Equities | COCA-COLA HBC S.A. EUR0.50(CR) | 60,000.00 |
| Equities | CODEXIS INC COM | 1,232.00 |
| Equities | CODEXIS INC COM | 400.00 |
| Equities | CODORUS VY BANCORP INC COM | 1,516.00 |
| Equities | CODORUS VY BANCORP INC COM | 500.00 |
| Equities | COEUR D ALENE MINES CORP IDAHO COM NEW COM NEW | 3,886.00 |
| Equities | COEUR D ALENE MINES CORP IDAHO COM NEW COM NEW | 1,700.00 |
| Equities | COGDELL SPENCER INC COM REIT | 1,006.00 |
| Equities | COGDELL SPENCER INC COM REIT | 300.00 |
| Equities | COGENT COMMUNICATIONS GROUP INC COM NEW | 11,639.00 |
| Equities | COGENT COMMUNICATIONS GROUP INC COM NEW | 5,000.00 |
| Equities | COGNEX CORP COM | 5,701.00 |
| Equities | COGNEX CORP COM | 2,500.00 |
| Equities | COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A | 24,270.00 |
| Equities | COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A | 8,334.00 |
| Equities | COGO GROUP INC NEW COM STK | 2,712.00 |
| Equities | COGO GROUP INC NEW COM STK | 900.00 |
| Equities | COHEN & STEERS INC COM | 4,696.00 |
| Equities | COHEN & STEERS INC COM | 2,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | COHERENT INC COM | 3,604.00 |
| Equities | COHERENT INC COM | 1,600.00 |
| Equities | COHU INC COM | 4,331.00 |
| Equities | COHU INC COM | 1,500.00 |
| Equities | COINSTAR INC COM | 5,331.00 |
| Equities | COINSTAR INC COM | 2,300.00 |
| Equities | COLBS MCKINNON CORP N Y COM | 3,806.00 |
| Equities | COLBS MCKINNON CORP N Y COM | 1,300.00 |
| Equities | COLDWATER CREEK INC COM | 6,037.00 |
| Equities | COLDWATER CREEK INC COM | 2,100.00 |
| Equities | COLE KENNETH PRODTNS INC CL A | 3,040.00 |
| Equities | COLE KENNETH PRODTNS INC CL A | 1,000.00 |
| Equities | COLFAX CORP COM US .01 | 5,068.00 |
| Equities | COLFAX CORP COM US .01 | 2,200.00 |
| Equities | COLGATE-PALMOLIVE CO COM | 38,881.00 |
| Equities | COLGATE-PALMOLIVE CO COM | 13,351.00 |
| Equities | COLLECTIVE BRANDS INC COM STK | 9,958.00 |
| Equities | COLLECTIVE BRANDS INC COM STK | 4,300.00 |
| Equities | COLLECTORS UNIVERSE INC COM NEW STK | 24.00 |
| Equities | COLONIAL BANCGROUP INC COM | 63,000.00 |
| Equities | COLONIAL PPTYS TR SH BEN INT SH BEN INT | 14,611.00 |
| Equities | COLONIAL PPTYS TR SH BEN INT SH BEN INT | 5,800.00 |
| Equities | COLONY FINL INC COM | 5,300.00 |
| Equities | COLONY FINL INC COM | 1,700.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Equities | COLUMBIA BKG SYS INC COM | | 7,681.00 |
| Equities | COLUMBIA BKG SYS INC COM | | 57,600.00 |
| Equities | COLUMBIA BKG SYS INC COM | | 15,700.00 |
| Equities | COLUMBIA BKG SYS INC COM | | 3,400.00 |
| Equities | COLUMBIA ENERGY CORP COM NEW COM | USD0.01(POST REV-SPLIT) | 14.29 |
| Equities | COLUMBIA LAB INC COM | | 6,780.00 |
| Equities | COLUMBIA LAB INC COM | | 2,300.00 |
| Equities | COLUMBIA SPORTSWEAR CO COM | | 2,919.00 |
| Equities | COLUMBIA SPORTSWEAR CO COM | | 1,200.00 |
| Equities | COMARCO INC COM | | 3,375.00 |
| Equities | COMARCO INC COM | | 200.00 |
| Equities | COMBIMATRIX CORP DEL COM | | 364.00 |
| Equities | COMBIMATRIX CORP DEL COM | | 100.00 |
| Equities | COMCAST CORP NEW-CL A | | 218,893.00 |
| Equities | COMCAST CORP NEW-CL A | | 75,164.00 |
| Equities | COMDIAL CORP COM PAR $0.01 | | 222.00 |
| Equities | COMERICA INC COM | | 1,882.00 |
| Equities | COMERICA INC COM | | 15,961.00 |
| Equities | COMERICA INC COM | | 5,481.00 |
| Equities | COMERICA INC COM | | 200.00 |
| Equities | COMFORT SYS USA INC COM | | 6,605.00 |
| Equities | COMFORT SYS USA INC COM | | 2,300.00 |
| Equities | COMM BANCSHARES INC COM | | 8,982.00 |
| Equities | COMM BANCSHARES INC COM | | 2,451.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | COMMERZBANK AG ORD NPV | 1,212,150.00 |
| Equities | COMMERZBANK AG ORD NPV | 463,520.00 |
| Equities | COMMONWEALTH BANK OF AUSTRALIA NPV | 117,791.00 |
| Equities | COMMONWEALTH BANK OF AUSTRALIA NPV | 48,981.00 |
| Equities | COMMONWEALTH BIOTECHNOLOGIES INC COM | 1,125.00 |
| Equities | COMMONWEALTH BIOTECHNOLOGIES INC COM | 100.00 |
| Equities | COMMONWEALTH REIT | 11,254.00 |
| Equities | COMMONWEALTH REIT | 4,019.00 |
| Equities | COMMUNICATION INTELLIGENCE CORP DEL NEW COM | 2,643.00 |
| Equities | COMMUNICATION INTELLIGENCE CORP DEL NEW COM | 200.00 |
| Equities | COMMUNICATIONS SYS INC COM | 2,450.00 |
| Equities | COMMUNICATIONS SYS INC COM | 800.00 |
| Equities | COMMUNITY BK SYS INC COM | 3,962.00 |
| Equities | COMMUNITY BK SYS INC COM | 1,700.00 |
| Equities | COMMUNITY TR BANCORP INC COM | 4,311.00 |
| Equities | COMMUNITY TR BANCORP INC COM | 1,900.00 |
| Equities | COMMVAULT SYS INC COM STK | 6,065.00 |
| Equities | COMMVAULT SYS INC COM STK | 2,600.00 |
| Equities | COMPASS DIVERSIFIED HOLDINGS FORMERLY COMPASS DIVERSIFIED TR | 3,587.00 |
| Equities | COMPASS DIVERSIFIED HOLDINGS FORMERLY COMPASS DIVERSIFIED TR | 16,795.00 |
| Equities | COMPASS DIVERSIFIED HOLDINGS FORMERLY COMPASS DIVERSIFIED TR | 4,575.00 |
| Equities | COMPASS GROUP ORD GBP0.10 | 220,900.00 |
| Equities | COMPASS GROUP ORD GBP0.10 | 92,700.00 |
| Equities | COMPASS GROUP ORD GBP0.10 | 29,194.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | COMPASS GROUP ORD GBP0.10 | 113,166.00 |
| Equities | COMPETITIVE TECHNOLOGIES INC COM | 1,269.00 |
| Equities | COMPETITIVE TECHNOLOGIES INC COM | 400.00 |
| Equities | COMPUCREDIT HLDGS CORP COM | 2,934.00 |
| Equities | COMPUCREDIT HLDGS CORP COM | 1,000.00 |
| Equities | COMPUTER HORIZONS CORP COM NEW COM NEW | 8,893.00 |
| Equities | COMPUTER HORIZONS CORP COM NEW COM NEW | 500.00 |
| Equities | COMPUTER PROGRAMS & SYS INC COM | 2,162.00 |
| Equities | COMPUTER PROGRAMS & SYS INC COM | 1,000.00 |
| Equities | COMPUTER SCI CORP COM | 12,456.00 |
| Equities | COMPUTER SCI CORP COM | 4,277.00 |
| Equities | COMPUTER TASK GROUP INC COM | 6,412.00 |
| Equities | COMPUTER TASK GROUP INC COM | 2,800.00 |
| Equities | COMPX INTL INC CL A | 1,356.00 |
| Equities | COMPX INTL INC CL A | 400.00 |
| Equities | COMSCORE INC COM | 10,814.00 |
| Equities | COMSCORE INC COM | 4,600.00 |
| Equities | COMSTOCK RES INC COM NEW COM NEW | 6,105.00 |
| Equities | COMSTOCK RES INC COM NEW COM NEW | 2,700.00 |
| Equities | COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW | 3,646.00 |
| Equities | COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW | 1,600.00 |
| Equities | COMTREX SYS CORP COM NEW COM NEW | 367.00 |
| Equities | COMVERGE INC COM | 2,826.00 |
| Equities | COMVERGE INC COM | 900.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | COMVERSE TECHNOLOGY INC COM PAR $0.10 COM PAR $0.10 | 2,888.00 |
| Equities | COMVERSE TECHNOLOGY INC COM PAR $0.10 COM PAR $0.10 | 128.00 |
| Equities | CONAGRA FOODS INC | 33,298.00 |
| Equities | CONAGRA FOODS INC | 11,434.00 |
| Equities | CONCEPTS DIRECT INC COM | 437.00 |
| Equities | CONCEPTUS INC COM | 3,281.00 |
| Equities | CONCEPTUS INC COM | 1,100.00 |
| Equities | CONCUR TECHNOLOGIES INC COM | 5,740.00 |
| Equities | CONCUR TECHNOLOGIES INC COM | 2,500.00 |
| Equities | CONCURRENT COMPUTER CORP NEW COM PAR $.01 STK | 1,522.00 |
| 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 | 3,703.00 |
| Equities | CONMED CORP COM | 1,700.00 |
| Equities | CONNECTICUT WTR SVC INC COM | 3,068.00 |
| Equities | CONNECTICUT WTR SVC INC COM | 1,300.00 |
| Equities | CONNS INC COM | 2,429.00 |
| Equities | CONNS INC COM | 800.00 |
| Equities | CONOCOPHILLIPS COM | 86,000.00 |
| Equities | CONOCOPHILLIPS COM | 106,661.00 |
| Equities | CONOCOPHILLIPS COM | 36,625.00 |
| Equities | CONOCOPHILLIPS COM | 8,325.00 |
| Equities | CONOCOPHILLIPS COM | 2,280.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CONRAD INDS INC COM | 2,275.00 |
| Equities | CONRAD INDS INC COM | 700.00 |
| Equities | CONS EDISON INC COM | 23,530.00 |
| Equities | CONS EDISON INC COM | 8,080.00 |
| Equities | CONS FREIGHTWAYS CORP COM | 15,004.00 |
| Equities | CONS GRAPHICS INC COM | 2,906.00 |
| Equities | CONS GRAPHICS INC COM | 1,200.00 |
| Equities | CONS WTR CO LTD COM | 4,552.00 |
| Equities | CONS WTR CO LTD COM | 1,500.00 |
| Equities | CONSOL ENERGY INC COM | 18,221.00 |
| Equities | CONSOL ENERGY INC COM | 6,257.00 |
| Equities | CONSOL ENERGY INC COM | 49,700.00 |
| Equities | CONSOL ENERGY INC COM | 13,600.00 |
| Equities | CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK | 7,554.00 |
| Equities | CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK | 3,300.00 |
| Equities | CONSOLIDATED TOMOKA LD CO COM STK | 2,493.00 |
| Equities | CONSOLIDATED TOMOKA LD CO COM STK | 800.00 |
| Equities | CONSTANT CONTACT INC COM STK | 3,287.00 |
| Equities | CONSTANT CONTACT INC COM STK | 1,400.00 |
| Equities | CONSTELLATION BRANDS INC CL A CL A | 13,986.00 |
| Equities | CONSTELLATION BRANDS INC CL A CL A | 4,802.00 |
| Equities | CONSTELLATION ENERGY GROUP INC MARYLAND COM | 16,192.00 |
| Equities | CONSTELLATION ENERGY GROUP INC MARYLAND COM | 5,560.00 |
| Equities | CONTANGO OIL & GAS CO COM NEW | 3,003.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CONTANGO OIL & GAS CO COM NEW | 800.00 |
| Equities | CONTANGO ORE INC COM | 190.00 |
| Equities | CONTINENTAL AG ORD NPV | 1,603.00 |
| Equities | CONTINENTAL AG ORD NPV | 6,232.00 |
| 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 | CONTRA EDEN BIOSCIENCE CORP | 2,533.00 |
| Equities | CONVENANT TRANSN GROUP INC CL A | 2,537.00 |
| Equities | CONVENANT TRANSN GROUP INC CL A | 800.00 |
| Equities | CONVERGYS CORP DE COM | 9,300.00 |
| Equities | CONVERGYS CORP DE COM | 4,100.00 |
| Equities | COOKSON GROUP ORD GBP1 | 188,399.00 |
| Equities | COOKSON GROUP ORD GBP1 | 79,039.00 |
| Equities | COOPER INDUSTRIES PLC NEW IRELAND COM STK | 12,701.00 |
| Equities | COOPER INDUSTRIES PLC NEW IRELAND COM STK | 4,361.00 |
| Equities | COOPER TIRE & RUBBER CO COM, NO PAR | 12,105.00 |
| Equities | COOPER TIRE & RUBBER CO COM, NO PAR | 5,200.00 |
| Equities | COPANO ENERGY L L C COM UNITS | 27,280.00 |
| Equities | COPANO ENERGY L L C COM UNITS | 3,030.00 |
| Equities | COPPER MTN MNG COMMON STOCK | 84,100.00 |
| Equities | COPPER MTN MNG COMMON STOCK | 36,500.00 |
| Equities | COPYTELE INC COM | 40,082.00 |
| Equities | COPYTELE INC COM | 2,300.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS | 1,312.00 |
| Equities | CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS | 400.00 |
| Equities | CORELOGIC INC-W/I COM STK | 7,862.00 |
| Equities | CORELOGIC INC-W/I COM STK | 1,388.00 |
| Equities | CORINTHIAN COLLEGES INC COM STK | 10,499.00 |
| Equities | CORINTHIAN COLLEGES INC COM STK | 3,600.00 |
| Equities | CORNING INC COM | 126,249.00 |
| Equities | CORNING INC COM | 43,351.00 |
| Equities | CORPORATE EXECUTIVE BRD CO COMMON STOCK | 6,018.00 |
| Equities | CORPORATE EXECUTIVE BRD CO COMMON STOCK | 2,600.00 |
| 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 | 3,473.00 |
| Equities | CORVEL CORP COM | 1,500.00 |
| Equities | COSINE COMMUNICATIONS INC COM | 2,105.00 |
| Equities | COSINE COMMUNICATIONS INC COM | 1,000.00 |
| Equities | COST PLUS INC CALIF COM | 3,390.00 |
| Equities | COST PLUS INC CALIF COM | 1,100.00 |
| Equities | COSTAR GROUP INC COM | 2,321.00 |
| Equities | COSTAR GROUP INC COM | 1,000.00 |
| Equities | COSTCO WHOLESALE CORP NEW COM | 34,813.00 |
| Equities | COSTCO WHOLESALE CORP NEW COM | 11,954.00 |
| Equities | COURIER CORP COM STK | 1,837.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | COURIER CORP COM STK | 600.00 |
| Equities | COUSINS PPTYS INC COM | 17,195.00 |
| Equities | COUSINS PPTYS INC COM | 7,000.00 |
| Equities | COVENTRY HEALTH CARE INC COM | 11,590.00 |
| Equities | COVENTRY HEALTH CARE INC COM | 3,980.00 |
| Equities | COVER-ALL TECHNOLOGIES INC COM | 1,050.00 |
| Equities | COVER-ALL TECHNOLOGIES INC COM | 300.00 |
| Equities | COVIDIEN PLC USD0.20(POST CONSLDTN) | 38,755.00 |
| Equities | COVIDIEN PLC USD0.20(POST CONSLDTN) | 13,308.00 |
| Equities | COVIDIEN PLC USD0.20(POST CONSLDTN) | 43,700.00 |
| Equities | COVIDIEN PLC USD0.20(POST CONSLDTN) | 11,900.00 |
| Equities | COWEN GROUP INC NEW CL A CL A | 1,807.00 |
| Equities | COWEN GROUP INC NEW CL A CL A | 600.00 |
| Equities | C-PHONE CORP COM | 1,356.00 |
| Equities | CPI AEROSTRUCTURES INC COM NEW | 1,400.00 |
| Equities | CPI AEROSTRUCTURES INC COM NEW | 400.00 |
| Equities | CPI CORP COM | 1,063.00 |
| Equities | CPI CORP COM | 300.00 |
| Equities | CRA INTL INC COM | 4,343.00 |
| Equities | CRA INTL INC COM | 1,900.00 |
| Equities | CRACKER BARREL OLD CTRY STORE INC COM | 4,222.00 |
| Equities | CRACKER BARREL OLD CTRY STORE INC COM | 7,980.00 |
| Equities | CRACKER BARREL OLD CTRY STORE INC COM | 2,175.00 |
| Equities | CRACKER BARREL OLD CTRY STORE INC COM | 1,800.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CRAFT BREW ALLIANCE INC COM | 2,362.00 |
| Equities | CRAFT BREW ALLIANCE INC COM | 800.00 |
| Equities | CRAWFORD & CO CL B CL B | 8,793.00 |
| Equities | CRAWFORD & CO CL B CL B | 3,000.00 |
| Equities | CRAY INC COM NEW STK | 2,253.00 |
| Equities | CRAY INC COM NEW STK | 700.00 |
| 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 | CREDIT ACCEP CORP MICH COM | 3,248.00 |
| Equities | CREDIT ACCEP CORP MICH COM | 1,400.00 |
| Equities | CREDIT AGRICOLE SA EUR3 | 313,684.00 |
| Equities | CREDIT AGRICOLE SA EUR3 | 106,226.00 |
| Equities | CREDO PETE CORP COM PAR $0.10 COM PAR $0.10 | 2,169.00 |
| Equities | CREDO PETE CORP COM PAR $0.10 COM PAR $0.10 | 700.00 |
| Equities | CRESCENT POINT EN COM NPV | 45,500.00 |
| Equities | CRESCENT POINT EN COM NPV | 19,800.00 |
| Equities | CREXENDO INC COM | 1,881.00 |
| Equities | CREXENDO INC COM | 600.00 |
| Equities | CRH PLC EQUITY | 7,774.00 |
| Equities | CRH PLC EQUITY | 30,236.00 |
| Equities | CROCS INC COM | 2,552.00 |
| Equities | CROCS INC COM | 800.00 |
| Equities | CRODA INTL ORD GBP0.10 | 66,700.00 |
| Equities | CRODA INTL ORD GBP0.10 | 28,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CROSS A T CO CL A | 3,675.00 |
| Equities | CROSS A T CO CL A | 1,200.00 |
| Equities | CROSS CTRY HEALTHCARE INC COM | 3,412.00 |
| Equities | CROSS CTRY HEALTHCARE INC COM | 1,100.00 |
| Equities | CROSSROADS SYS INC COM | 1,750.00 |
| Equities | CROSSROADS SYS INC COM | 600.00 |
| Equities | CROSSTEX ENERGY INC COM | 4,905.00 |
| Equities | CROSSTEX ENERGY INC COM | 1,700.00 |
| Equities | CROWN CRAFTS INC COM | 4,331.00 |
| Equities | CROWN CRAFTS INC COM | 1,500.00 |
| Equities | CROWN LTD NPV | 110,880.00 |
| Equities | CROWN LTD NPV | 46,132.00 |
| Equities | CROWN MEDIA HLDGS INC CL A COM STK | 10,131.00 |
| Equities | CROWN MEDIA HLDGS INC CL A COM STK | 3,500.00 |
| Equities | CRUSADER HLDG CORP COM NEW | 2.00 |
| Equities | CRYOLIFE INC COM | 3,762.00 |
| Equities | CRYOLIFE INC COM | 1,300.00 |
| Equities | CSG SYS INTL INC COM | 5,917.00 |
| Equities | CSG SYS INTL INC COM | 2,600.00 |
| Equities | CSP INC COM | 1,137.00 |
| Equities | CSP INC COM | 500.00 |
| Equities | CSR PLC SPONSORED ADR | 100.00 |
| Equities | CSS INDS INC COM | 2,668.00 |
| Equities | CSS INDS INC COM | 900.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CSX CORP COM | 84,345.00 |
| Equities | CSX CORP COM | 28,963.00 |
| Equities | CTI INDS CORP COM NEW COM NEW | 294.00 |
| Equities | CTI INDS CORP COM NEW COM NEW | 200.00 |
| Equities | CTS CORP COM | 4,856.00 |
| Equities | CTS CORP COM | 1,700.00 |
| Equities | CUBESMART COM | 21,475.00 |
| Equities | CUBESMART COM | 6,300.00 |
| Equities | CUBIC CORP COM | 3,799.00 |
| Equities | CUBIC CORP COM | 1,700.00 |
| Equities | CUBIST PHARMACEUTICALS INC COM | 7,668.00 |
| Equities | CUBIST PHARMACEUTICALS INC COM | 3,400.00 |
| Equities | CULLEN / FROST BANKERS INC COM | 6,420.00 |
| Equities | CULLEN / FROST BANKERS INC COM | 1,740.00 |
| Equities | CULP INC COM | 2,668.00 |
| Equities | CULP INC COM | 900.00 |
| Equities | CUMMINS INC | 15,492.00 |
| Equities | CUMMINS INC | 5,320.00 |
| Equities | CUMULUS MEDIA INC CL A DEL | 6,387.00 |
| Equities | CUMULUS MEDIA INC CL A DEL | 2,200.00 |
| Equities | CURIS INC COM | 10,477.00 |
| Equities | CURIS INC COM | 3,600.00 |
| Equities | CURTISS WRIGHT CORP COM | 5,987.00 |
| Equities | CURTISS WRIGHT CORP COM | 2,600.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | CUTERA INC COM | 1,837.00 |
| Equities | CUTERA INC COM | 600.00 |
| Equities | CVB FINL CORP COM | 16,674.00 |
| Equities | CVB FINL CORP COM | 7,200.00 |
| Equities | CVR ENERGY INC COM STK | 12,486.00 |
| Equities | CVR ENERGY INC COM STK | 5,300.00 |
| Equities | CVS CAREMARK CORP COM STK | 104,563.00 |
| Equities | CVS CAREMARK CORP COM STK | 35,905.00 |
| Equities | CYBERCARE INC COM STK | 5,500.00 |
| Equities | CYBERONICS INC COM | 7,440.00 |
| Equities | CYBERONICS INC COM | 3,200.00 |
| Equities | CYBEROPTICS CORP COM | 2,209.00 |
| Equities | CYBEROPTICS CORP COM | 700.00 |
| Equities | CYBEX INTL INC COM | 1,681.00 |
| Equities | CYBEX INTL INC COM | 100.00 |
| Equities | CYMER INC COM | 4,807.00 |
| Equities | CYMER INC COM | 2,100.00 |
| Equities | CYNOSURE INC CL A | 1,531.00 |
| Equities | CYNOSURE INC CL A | 500.00 |
| Equities | CYTOKINETICS INC COM | 1,750.00 |
| Equities | CYTOKINETICS INC COM | 600.00 |
| Equities | CYTORI THERAPEUTICS INC COM STK | 1,225.00 |
| Equities | CYTORI THERAPEUTICS INC COM STK | 400.00 |
| Equities | D R HORTON INC COM | 22,342.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | D R HORTON INC COM | 7,672.00 |
| Equities | DAIHATSU MOTOR CO NPV | 92,000.00 |
| Equities | DAIHATSU MOTOR CO NPV | 34,000.00 |
| Equities | DAIKIN INDUSTRIES NPV | 800.00 |
| Equities | DAIKIN INDUSTRIES NPV | 2,500.00 |
| Equities | DAIMLERCHRYSLER ORD NPV(REGD) | 75,155.00 |
| Equities | DAIMLERCHRYSLER ORD NPV(REGD) | 24,595.00 |
| Equities | DAIMLERCHRYSLER ORD NPV(REGD) | 3,159.00 |
| Equities | DAIMLERCHRYSLER ORD NPV(REGD) | 12,287.00 |
| Equities | DAITO TRUST CONST NPV | 4,800.00 |
| Equities | DAITO TRUST CONST NPV | 1,700.00 |
| Equities | DAKTRONICS INC COM | 7,974.00 |
| Equities | DAKTRONICS INC COM | 3,500.00 |
| Equities | DAN RIV INC GA CL A | 18,700.00 |
| Equities | DANA HLDG CORP COM | 16,354.00 |
| Equities | DANA HLDG CORP COM | 7,100.00 |
| Equities | DANAHER CORP COM | 45,763.00 |
| Equities | DANAHER CORP COM | 15,714.00 |
| Equities | DANAHER CORP COM | 48,060.00 |
| Equities | DANAHER CORP COM | 13,120.00 |
| Equities | DANONE EUR0.25 | 29,670.00 |
| Equities | DANONE EUR0.25 | 12,450.00 |
| Equities | DANONE EUR0.25 | 8,137.00 |
| Equities | DANONE EUR0.25 | 31,634.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | DARDEN RESTAURANTS INC COM | 10,590.00 |
| Equities | DARDEN RESTAURANTS INC COM | 3,636.00 |
| Equities | DARDEN RESTAURANTS INC COM | 7,845.00 |
| Equities | DARDEN RESTAURANTS INC COM | 2,120.00 |
| Equities | DARLING INTL INC COM | 18,149.00 |
| Equities | DARLING INTL INC COM | 7,600.00 |
| Equities | DATA I O CORP COM | 4,287.00 |
| Equities | DATA I O CORP COM | 1,500.00 |
| Equities | DATA TRANSLATION INC NEW COM | 1,837.00 |
| Equities | DATALINK CORP COM STK | 1,837.00 |
| Equities | DATALINK CORP COM STK | 600.00 |
| Equities | DATARAM CORP COM PAR $1 COM PAR $1 | 2,206.00 |
| Equities | DATARAM CORP COM PAR $1 COM PAR $1 | 1,000.00 |
| Equities | DATATEC SYS INC COM | 25,900.00 |
| Equities | DATATRAK INTL INC COM | 1,812.00 |
| Equities | DATATRAK INTL INC COM | 200.00 |
| Equities | DATAWATCH CORP COM NEW COM NEW | 2,465.00 |
| Equities | DATAWATCH CORP COM NEW COM NEW | 800.00 |
| Equities | DAVITA INC COM | 7,511.00 |
| Equities | DAVITA INC COM | 2,579.00 |
| Equities | DAWSON GEOPHYSICAL CO COM | 1,837.00 |
| Equities | DAWSON GEOPHYSICAL CO COM | 600.00 |
| Equities | DAXOR CORP COM | 1,837.00 |
| Equities | DAXOR CORP COM | 600.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | DBS GROUP HLDGS NPV | 214,000.00 |
| Equities | DBS GROUP HLDGS NPV | 89,000.00 |
| Equities | DBS GROUP HLDGS NPV | 947,757.00 |
| Equities | DBS GROUP HLDGS NPV | 310,892.00 |
| Equities | DCP MIDSTREAM PARTNERS LP | 13,415.00 |
| Equities | DCP MIDSTREAM PARTNERS LP | 1,490.00 |
| Equities | DCT INDL TR INC COM | 42,940.00 |
| Equities | DCT INDL TR INC COM | 16,900.00 |
| Equities | DEALERTRACK HLDGS INC COM STK | 4,742.00 |
| Equities | DEALERTRACK HLDGS INC COM STK | 2,100.00 |
| Equities | DEAN FOODS CO NEW COM | 14,757.00 |
| Equities | DEAN FOODS CO NEW COM | 5,067.00 |
| Equities | DECORATOR INDS INC COM PAR $0.20 | 731.00 |
| Equities | DECORATOR INDS INC COM PAR $0.20 | 100.00 |
| Equities | DEERE & CO COM | 33,252.00 |
| Equities | DEERE & CO COM | 11,418.00 |
| Equities | DELCATH SYS INC COM STOCK | 2,668.00 |
| Equities | DELCATH SYS INC COM STOCK | 900.00 |
| Equities | DELEK US HLDGS INC COM STK | 9,331.00 |
| Equities | DELEK US HLDGS INC COM STK | 4,100.00 |
| Equities | DELHAIZE GROUP NPV | 74,432.00 |
| Equities | DELHAIZE GROUP NPV | 25,310.00 |
| Equities | DELIA*S INC NEW COM | 3,237.00 |
| Equities | DELIA*S INC NEW COM | 1,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | DELL INC COM STK | 272,500.00 |
| Equities | DELL INC COM STK | 122,670.00 |
| Equities | DELL INC COM STK | 42,123.00 |
| Equities | DELPHAX TECHNOLOGIES INC COM | 6,674.00 |
| Equities | DELPHAX TECHNOLOGIES INC COM | 400.00 |
| Equities | DELPHI FINL GROUP INC CL A | 6,542.00 |
| Equities | DELPHI FINL GROUP INC CL A | 2,800.00 |
| Equities | DELTA APPAREL INC COM | 4,225.00 |
| Equities | DELTA APPAREL INC COM | 1,400.00 |
| Equities | DELTA NAT GAS CO INC COM | 1,094.00 |
| Equities | DELTA NAT GAS CO INC COM | 300.00 |
| Equities | DELTA PETE CORP COM PAR $0.01 | 4,432.00 |
| Equities | DELTA PETE CORP COM PAR $0.01 | 300.00 |
| Equities | DELTAGEN INC COM MON STOCK | 12,880.00 |
| Equities | DELTAGEN INC COM MON STOCK | 800.00 |
| Equities | DELTEK INC COM STK | 8,297.00 |
| Equities | DELTEK INC COM STK | 2,900.00 |
| Equities | DELTIC TIMBER CORP COM | 1,256.00 |
| Equities | DELTIC TIMBER CORP COM | 500.00 |
| Equities | DELUXE CORP COM | 6,816.00 |
| Equities | DELUXE CORP COM | 2,900.00 |
| Equities | DEMANDTEC INC COM NEW COM NEW | 131.00 |
| Equities | DENA CO LTD NPV | 13,300.00 |
| Equities | DENA CO LTD NPV | 4,800.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | DENBURY RES INC HLDG CO COM NEW | 31,913.00 |
| Equities | DENBURY RES INC HLDG CO COM NEW | 10,958.00 |
| Equities | DENNYS CORP COM | 12,161.00 |
| Equities | DENNYS CORP COM | 4,200.00 |
| Equities | DENSO CORP NPV | 41,500.00 |
| Equities | DENSO CORP NPV | 15,100.00 |
| Equities | DENSO CORP NPV | 104,100.00 |
| Equities | DENSO CORP NPV | 35,400.00 |
| Equities | DENTSPLY INTL INC NEW COM | 11,372.00 |
| Equities | DENTSPLY INTL INC NEW COM | 3,905.00 |
| Equities | DENTSPLY INTL INC NEW COM | 86,870.00 |
| Equities | DENTSPLY INTL INC NEW COM | 23,690.00 |
| Equities | DEPOMED INC COM | 7,174.00 |
| Equities | DEPOMED INC COM | 2,500.00 |
| Equities | DESTINATION MATERNITY CORP COM STK | 3,668.00 |
| Equities | DESTINATION MATERNITY CORP COM STK | 1,200.00 |
| Equities | DETREX CORP COM | 906.00 |
| Equities | DETREX CORP COM | 400.00 |
| Equities | DEUTSCHE BANK AG NPV(REGD) | 87,080.00 |
| Equities | DEUTSCHE BANK AG NPV(REGD) | 30,120.00 |
| Equities | DEUTSCHE BANK AG NPV(REGD) | 7,260.00 |
| Equities | DEUTSCHE BANK AG NPV(REGD) | 28,229.00 |
| Equities | DEUTSCHE POST AG NPV(REGD) | 8,081.00 |
| Equities | DEUTSCHE POST AG NPV(REGD) | 31,426.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | DEUTSCHE TELEKOM NPV(REGD) | 285,880.00 |
| Equities | DEUTSCHE TELEKOM NPV(REGD) | 119,970.00 |
| Equities | DEUTSCHE TELEKOM NPV(REGD) | 302,002.00 |
| Equities | DEUTSCHE TELEKOM NPV(REGD) | 100,610.00 |
| Equities | DEUTSCHE TELEKOM NPV(REGD) | 14,194.00 |
| Equities | DEUTSCHE TELEKOM NPV(REGD) | 55,180.00 |
| Equities | DEVON ENERGY CORP NEW COM | 32,446.00 |
| Equities | DEVON ENERGY CORP NEW COM | 11,141.00 |
| Equities | DEVRY INC DEL COM | 4,864.00 |
| Equities | DEVRY INC DEL COM | 1,670.00 |
| Equities | DEX ONE CORP COM | 2,104.00 |
| Equities | DEX ONE CORP COM | 700.00 |
| Equities | DEXCOM INC COM | 1,225.00 |
| Equities | DEXCOM INC COM | 400.00 |
| Equities | DFC GLOBAL CORP COM | 14,420.00 |
| Equities | DFC GLOBAL CORP COM | 6,200.00 |
| Equities | DGT HLDGS CORP COM | 546.00 |
| Equities | DGT HLDGS CORP COM | 100.00 |
| Equities | DHT HOLDINGS INC | 6,080.00 |
| Equities | DHT HOLDINGS INC | 2,100.00 |
| Equities | DIADEXUS INC NEW COM | 2,031.00 |
| Equities | DIADEXUS INC NEW COM | 200.00 |
| Equities | DIAGEO ORD PLC | 55,519.00 |
| Equities | DIAGEO ORD PLC | 23,298.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | DIAGEO ORD PLC | 16,869.00 |
| Equities | DIAGEO ORD PLC | 65,581.00 |
| Equities | DIAGEO PLC SPONSORED ADR NEW | 3,895.00 |
| Equities | DIAGEO PLC SPONSORED ADR NEW | 1,065.00 |
| Equities | DIAL GLOBAL INC COM | 39.00 |
| Equities | DIAMOND FOODS INC COM | 4,116.00 |
| Equities | DIAMOND FOODS INC COM | 1,800.00 |
| Equities | DIAMOND HILL INVT OH | 1,037.00 |
| Equities | DIAMOND HILL INVT OH | 400.00 |
| Equities | DIAMOND OFFSHORE DRILLING INC COM | 5,584.00 |
| Equities | DIAMOND OFFSHORE DRILLING INC COM | 1,918.00 |
| Equities | DIAMONDROCK HOSPITALITY CO COM STK | 30,584.00 |
| Equities | DIAMONDROCK HOSPITALITY CO COM STK | 9,500.00 |
| Equities | DICE HLDGS INC COM STK | 19,063.00 |
| Equities | DICE HLDGS INC COM STK | 8,200.00 |
| Equities | DIGI INTL INC COM | 4,243.00 |
| Equities | DIGI INTL INC COM | 1,400.00 |
| Equities | DIGIMARC CORP NEW COM STK | 1,668.00 |
| Equities | DIGIMARC CORP NEW COM STK | 500.00 |
| Equities | DIGITAL GENERATION INC COM | 7,178.00 |
| Equities | DIGITAL GENERATION INC COM | 3,000.00 |
| Equities | DIGITAL INFO SEC CO COM STK | 709.00 |
| Equities | DIGITAL RIV INC COM | 6,149.00 |
| Equities | DIGITAL RIV INC COM | 2,700.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | DIGITAL RLTY TR INC COM | 38,000.00 |
| Equities | DIGITAL RLTY TR INC COM | 10,400.00 |
| 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 | DILLARDS INC CL A COM | 8,061.00 |
| Equities | DILLARDS INC CL A COM | 3,500.00 |
| Equities | DIME CMNTY BANCSHARES INC COM | 7,084.00 |
| Equities | DIME CMNTY BANCSHARES INC COM | 3,000.00 |
| Equities | DINEEQUITY INC COM STK | 2,665.00 |
| Equities | DINEEQUITY INC COM STK | 1,200.00 |
| Equities | DIODES INC COM | 5,043.00 |
| Equities | DIODES INC COM | 2,200.00 |
| Equities | DIRECTV COM CL A COM CL A | 56,681.00 |
| Equities | DIRECTV COM CL A COM CL A | 19,463.00 |
| Equities | DISCOVER FINL SVCS COM STK | 159,400.00 |
| Equities | DISCOVER FINL SVCS COM STK | 44,154.00 |
| Equities | DISCOVER FINL SVCS COM STK | 15,162.00 |
| Equities | DISCOVERY COMMUNICATIONS INC NEW COM SERA STK | 21,230.00 |
| Equities | DISCOVERY COMMUNICATIONS INC NEW COM SERA STK | 7,290.00 |
| Equities | DISCOVERY LABORATORIES INC NEW COM | 361.00 |
| Equities | DISCOVERY LABORATORIES INC NEW COM | 100.00 |
| Equities | DISH NETWORK CORP CL A COM STK | 62,000.00 |
| Equities | DITECH NETWORKS COM STK | 6,124.00 |
| Equities | DITECH NETWORKS COM STK | 2,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | DIVINE INC CL A NEW COM STK | 6,229.00 |
| Equities | DIXIE GROUP INC CL A CL A | 1,794.00 |
| Equities | DIXIE GROUP INC CL A CL A | 600.00 |
| Equities | DOLAN CO COM STK | 6,389.00 |
| Equities | DOLAN CO COM STK | 2,200.00 |
| Equities | DOLL TECH GROUP INC COM | 1.00 |
| Equities | DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM | 4,293.00 |
| Equities | DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM | 300.00 |
| Equities | DOLLAR TREE INC COM STK | 9,562.00 |
| Equities | DOLLAR TREE INC COM STK | 3,283.00 |
| Equities | DOLLARAMA INC -144A | 260.00 |
| Equities | DOLLARAMA INC -144A | 200.00 |
| Equities | DOLLARAMA INC COM NPV | 26,600.00 |
| Equities | DOLLARAMA INC COM NPV | 11,300.00 |
| Equities | DOMINION RES INC VA NEW COM | 45,758.00 |
| Equities | DOMINION RES INC VA NEW COM | 15,713.00 |
| Equities | DOMINOS PIZZA INC COM | 8,903.00 |
| Equities | DOMINOS PIZZA INC COM | 3,800.00 |
| Equities | DON QUIJOTE NPV | 24,700.00 |
| Equities | DON QUIJOTE NPV | 9,000.00 |
| Equities | DONEGAL GROUP INC CL A NEW CLA | 6,129.00 |
| Equities | DONEGAL GROUP INC CL A NEW CLA | 2,700.00 |
| 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 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | DONGFENG MOTOR GRO 'H'CNY1 | 186,000.00 |
| Equities | DONGFENG MOTOR GRO 'H'CNY1 | 724,000.00 |
| Equities | DONNELLEY R R & SONS CO COM | 15,086.00 |
| Equities | DONNELLEY R R & SONS CO COM | 5,180.00 |
| Equities | DORAL FINL CORP COM NEW STK | 6,074.00 |
| Equities | DORAL FINL CORP COM NEW STK | 2,100.00 |
| Equities | DORMAN PRODS INC COM | 3,943.00 |
| Equities | DORMAN PRODS INC COM | 1,700.00 |
| Equities | DOT HILL SYS CORP COM | 7,130.00 |
| Equities | DOT HILL SYS CORP COM | 2,500.00 |
| Equities | DOUBLE EAGLE PETE CO | 8,749.00 |
| Equities | DOUBLE EAGLE PETE CO | 3,000.00 |
| Equities | DOVER CORP COM | 14,892.00 |
| Equities | DOVER CORP COM | 5,114.00 |
| Equities | DOVER CORP COM | 38,810.00 |
| Equities | DOVER CORP COM | 10,610.00 |
| Equities | DOVER DOWNS GAMING & ENTMT INC COM | 5,297.00 |
| Equities | DOVER DOWNS GAMING & ENTMT INC COM | 1,800.00 |
| Equities | DOVER MOTORSPORTS INC COM | 6,474.00 |
| Equities | DOVER MOTORSPORTS INC COM | 2,200.00 |
| Equities | DOW CHEMICAL CO COM | 94,938.00 |
| Equities | DOW CHEMICAL CO COM | 32,600.00 |
| Equities | DOW CHEMICAL CO COM | 66,400.00 |
| Equities | DOW CHEMICAL CO COM | 18,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | DR PEPPER SNAPPLE GROUP INC COM STK | 17,222.00 |
| Equities | DR PEPPER SNAPPLE GROUP INC COM STK | 5,914.00 |
| Equities | DR PEPPER SNAPPLE GROUP INC COM STK | 9,150.00 |
| Equities | DR PEPPER SNAPPLE GROUP INC COM STK | 2,500.00 |
| Equities | DRAGON OIL ORD EUR0.10 | 51,071.00 |
| Equities | DRAGON OIL ORD EUR0.10 | 198,625.00 |
| Equities | DREAMWORKS ANIMATION INC CL A COM STK | 8,269.00 |
| Equities | DREAMWORKS ANIMATION INC CL A COM STK | 1,475.00 |
| Equities | DREW INDS INC COM NEW COM NEW | 3,200.00 |
| Equities | DREW INDS INC COM NEW COM NEW | 1,400.00 |
| Equities | DRI CORP COM STK | 687.00 |
| Equities | DRI CORP COM STK | 100.00 |
| Equities | DRIL-QUIP INC COM | 6,455.00 |
| Equities | DRIL-QUIP INC COM | 2,800.00 |
| Equities | DRIVER HARRIS CO COM PAR $0.83 1/3 | 100.00 |
| Equities | DSP GROUP INC COM | 3,500.00 |
| Equities | DSP GROUP INC COM | 1,200.00 |
| Equities | DSW INC CL A CL A | 9,208.00 |
| Equities | DSW INC CL A CL A | 4,000.00 |
| Equities | DTE ENERGY CO COM | 13,596.00 |
| Equities | DTE ENERGY CO COM | 4,669.00 |
| Equities | DTS INC COM | 2,537.00 |
| Equities | DTS INC COM | 800.00 |
| Equities | DU PONT E I DE NEMOURS & CO COM STK | 74,221.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | DU PONT E I DE NEMOURS & CO COM STK | 25,486.00 |
| Equities | DUALSTAR TECHNOLOGIES CORP COM ISIN #US2635721093 | 3,937.00 |
| Equities | DUCKWALL-ALCO STORES INC NEW COM | 1,006.00 |
| Equities | DUCKWALL-ALCO STORES INC NEW COM | 300.00 |
| Equities | DUCOMMUN INC DEL COM | 2,756.00 |
| Equities | DUCOMMUN INC DEL COM | 900.00 |
| Equities | DUFF & PHELPS CORP NEW CL A COM STK | 4,637.00 |
| Equities | DUFF & PHELPS CORP NEW CL A COM STK | 1,600.00 |
| Equities | DUFRY AG CHF5 (REGD) | 3,465.00 |
| Equities | DUFRY AG CHF5 (REGD) | 13,480.00 |
| Equities | DUKE ENERGY CORP NEW COM STK | 107,062.00 |
| Equities | DUKE ENERGY CORP NEW COM STK | 36,763.00 |
| Equities | DUKE ENERGY CORP NEW COM STK | 26,470.00 |
| Equities | DUKE ENERGY CORP NEW COM STK | 7,220.00 |
| Equities | DUN & BRADSTREET CORP DEL NEW COM | 3,905.00 |
| Equities | DUN & BRADSTREET CORP DEL NEW COM | 1,341.00 |
| Equities | DUPONT FABROS TECH INC REIT | 13,011.00 |
| Equities | DUPONT FABROS TECH INC REIT | 5,600.00 |
| Equities | DURA AUTOMOTIVE SYS INC COM | 10,900.00 |
| Equities | DURECT CORP COM | 9,011.00 |
| Equities | DURECT CORP COM | 3,100.00 |
| Equities | DUSA PHARMACEUTICALS INC COM | 2,493.00 |
| Equities | DUSA PHARMACEUTICALS INC COM | 800.00 |
| Equities | DYAX CORP COM | 3,500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | DYAX CORP COM | 1,200.00 |
| Equities | DYCOM INDS INC COM | 5,038.00 |
| Equities | DYCOM INDS INC COM | 2,200.00 |
| Equities | DYNACQ HEALTHCARE INC COM | 4,688.00 |
| Equities | DYNACQ HEALTHCARE INC COM | 1,600.00 |
| Equities | DYNAMIC MATLS CORP COM | 2,275.00 |
| Equities | DYNAMIC MATLS CORP COM | 700.00 |
| Equities | DYNAMICS RESH CORP COM STK | 2,517.00 |
| Equities | DYNAMICS RESH CORP COM STK | 800.00 |
| Equities | DYNAVAX TECHNOLOGIES CORP COM | 3,828.00 |
| Equities | DYNAVAX TECHNOLOGIES CORP COM | 1,300.00 |
| Equities | DYNEX CAP INC NEW REIT | 12,399.00 |
| Equities | DYNEX CAP INC NEW REIT | 2,400.00 |
| Equities | E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW | 20,396.00 |
| Equities | E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW | 7,004.00 |
| Equities | E.ON AG COM STK | 154,754.00 |
| Equities | E.ON AG COM STK | 64,942.00 |
| Equities | E.ON AG COM STK | 402,239.00 |
| Equities | E.ON AG COM STK | 136,210.00 |
| Equities | E.ON AG COM STK | 10,958.00 |
| Equities | E.ON AG COM STK | 42,611.00 |
| Equities | E.ON RUSSIA JSC RUB0.4(USD) | 400.00 |
| Equities | EACO CORP COM NEW COM NEW | 16.00 |
| Equities | EAGLE BULK SHIPPING INC EAGLE BULK SHIPPING COM | 2,625.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | EAGLE BULK SHIPPING INC EAGLE BULK SHIPPING COM | 900.00 |
| Equities | EAGLE MATLS INC COM | 10,192.00 |
| Equities | EAGLE MATLS INC COM | 4,400.00 |
| Equities | EARTHCARE CO COM | 12,400.00 |
| Equities | EARTHLINK INC COM STK | 21,116.00 |
| Equities | EARTHLINK INC COM STK | 9,100.00 |
| Equities | EARTHSHELL CORP COM NEW STK | 1,800.00 |
| Equities | EAST JAPAN RAILWAY CO NPV | 94,900.00 |
| Equities | EAST JAPAN RAILWAY CO NPV | 32,200.00 |
| Equities | EAST WEST BANCORP INC COM | 59,800.00 |
| Equities | EAST WEST BANCORP INC COM | 16,300.00 |
| Equities | EASTERN VA BANKSHARES INC COM | 75.00 |
| Equities | EASTERN VA BANKSHARES INC COM | 100.00 |
| Equities | EASTGROUP PPTYS INC REIT | 4,424.00 |
| Equities | EASTGROUP PPTYS INC REIT | 1,900.00 |
| Equities | EASTMAN CHEM CO COM | 11,052.00 |
| Equities | EASTMAN CHEM CO COM | 3,795.00 |
| Equities | EASTN CO COM | 1,137.00 |
| Equities | EASTN CO COM | 300.00 |
| Equities | EASYLINK SVCS INTL CORP CL A COM STK | 2,668.00 |
| Equities | EASYLINK SVCS INTL CORP CL A COM STK | 900.00 |
| Equities | EATON CORP COM | 26,847.00 |
| Equities | EATON CORP COM | 9,219.00 |
| Equities | EBAY INC COM USD0.001 | 92,296.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | EBAY INC COM USD0.001 | 31,693.00 |
| Equities | EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW | 5,579.00 |
| Equities | EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW | 2,400.00 |
| Equities | EBT INTL INC COM NEW STK | 69.00 |
| Equities | ECHELON CORP OC-COM STK | 9,150.00 |
| Equities | ECHELON CORP OC-COM STK | 3,200.00 |
| Equities | ECOLAB INC COM | 24,112.00 |
| Equities | ECOLAB INC COM | 8,279.00 |
| Equities | ECOLOGY & ENVIRONMENT INC CL A | 468.00 |
| Equities | ECOLOGY & ENVIRONMENT INC CL A | 100.00 |
| Equities | ED RLTY TR INC COM REIT | 3,412.00 |
| Equities | ED RLTY TR INC COM REIT | 1,100.00 |
| Equities | EDCI HLDGS INC COM NEW COM NEW | 989.00 |
| Equities | EDCI HLDGS INC COM NEW COM NEW | 400.00 |
| Equities | EDELMAN FINL GROUP INC COM | 3,271.00 |
| Equities | EDELMAN FINL GROUP INC COM | 1,100.00 |
| Equities | EDF EUR0.5 | 128,519.00 |
| Equities | EDF EUR0.5 | 43,520.00 |
| Equities | EDGAR ONLINE INC COM ISIN US2797651013 | 3,981.00 |
| Equities | EDGAR ONLINE INC COM ISIN US2797651013 | 1,300.00 |
| Equities | EDGEWATER TECH INC COM | 8,327.00 |
| Equities | EDGEWATER TECH INC COM | 2,900.00 |
| Equities | EDISON INTL COM | 26,173.00 |
| Equities | EDISON INTL COM | 8,987.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | EDUCATIONAL DEV CORP COM | 1,125.00 |
| Equities | EDUCATIONAL DEV CORP COM | 500.00 |
| Equities | EDWARDS LIFESCIENCES CORP COM | 9,164.00 |
| Equities | EDWARDS LIFESCIENCES CORP COM | 3,147.00 |
| Equities | EGAIN COMMUNICATIONS CORP COM NEW STK | 512.00 |
| Equities | EGAIN COMMUNICATIONS CORP COM NEW STK | 100.00 |
| Equities | EHEALTH INC COM STK | 4,649.00 |
| Equities | EHEALTH INC COM STK | 1,600.00 |
| Equities | EL PASO CORP COM | 61,952.00 |
| Equities | EL PASO CORP COM | 21,273.00 |
| Equities | EL PASO ELEC CO COM NEW | 9,317.00 |
| Equities | EL PASO ELEC CO COM NEW | 4,100.00 |
| Equities | ELECSYS CORP COM | 425.00 |
| Equities | ELECSYS CORP COM | 200.00 |
| Equities | ELECTR ARTS COM | 26,624.00 |
| Equities | ELECTR ARTS COM | 9,142.00 |
| Equities | ELECTRO RENT CORP COM | 4,199.00 |
| Equities | ELECTRO RENT CORP COM | 1,400.00 |
| Equities | ELECTRO SCIENTIFIC INDS INC COM | 3,893.00 |
| Equities | ELECTRO SCIENTIFIC INDS INC COM | 1,300.00 |
| Equities | ELECTRONIC TELE COMMUNICATIONS INC CL A CL A | 1,662.00 |
| Equities | ELECTRONICS FOR IMAGING INC COM | 6,395.00 |
| Equities | ELECTRONICS FOR IMAGING INC COM | 2,800.00 |
| Equities | ELECTRO-SENSORS INC COM | 250.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ELECTRO-SENSORS INC COM | 200.00 |
| Equities | ELEKTA SER'B'NPV | 4,414.00 |
| Equities | ELEKTA SER'B'NPV | 17,168.00 |
| Equities | ELI LILLY & CO COM | 81,845.00 |
| Equities | ELI LILLY & CO COM | 28,104.00 |
| Equities | ELIZABETH ARDEN INC COM | 2,775.00 |
| Equities | ELIZABETH ARDEN INC COM | 1,200.00 |
| Equities | ELLIS PERRY INTL INC COM | 1,531.00 |
| Equities | ELLIS PERRY INTL INC COM | 500.00 |
| 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 | 556.00 |
| Equities | EMAGIN CORP COM NEW STK | 100.00 |
| Equities | EMAK WORLDWIDE INC COM | 1,137.00 |
| Equities | EMC CORP COM | 163,875.00 |
| Equities | EMC CORP COM | 56,271.00 |
| Equities | EMC CORP COM | 99,320.00 |
| Equities | EMC CORP COM | 27,090.00 |
| Equities | EMC INS GROUP INC COM | 1,925.00 |
| Equities | EMC INS GROUP INC COM | 600.00 |
| Equities | EMCOR GROUP INC COM | 8,368.00 |
| Equities | EMCOR GROUP INC COM | 3,600.00 |
| Equities | EMCORE CORP COM | 6,037.00 |
| Equities | EMCORE CORP COM | 2,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | EMERGENT BIOSOLUTIONS INC COM | 9,028.00 |
| Equities | EMERGENT BIOSOLUTIONS INC COM | 3,800.00 |
| Equities | EMERITUS CORP COM STK | 6,702.00 |
| Equities | EMERITUS CORP COM STK | 2,900.00 |
| Equities | EMERSON ELECTRIC CO COM | 59,105.00 |
| Equities | EMERSON ELECTRIC CO COM | 20,295.00 |
| Equities | EMERSON RADIO CORP COM NEW COM NEW | 6,387.00 |
| Equities | EMERSON RADIO CORP COM NEW COM NEW | 2,200.00 |
| Equities | EMISPHERE TECHNOLOGIES ASSOC INC COM | 4,812.00 |
| Equities | EMISPHERE TECHNOLOGIES ASSOC INC COM | 1,600.00 |
| Equities | EMPIRE DIST ELEC CO COM | 3,478.00 |
| Equities | EMPIRE DIST ELEC CO COM | 1,200.00 |
| Equities | EMPIRE RES INC DEL COM | 787.00 |
| Equities | EMPIRE RES INC DEL COM | 200.00 |
| Equities | EMPIRE RESORTS INC COM NEW COM NEW | 208.00 |
| Equities | EMPIRE RESORTS INC COM NEW COM NEW | 33.00 |
| Equities | EMPLOYERS HLDGS INC COM | 6,630.00 |
| Equities | EMPLOYERS HLDGS INC COM | 2,900.00 |
| Equities | EMULEX CORP COM NEW | 9,799.00 |
| Equities | EMULEX CORP COM NEW | 4,200.00 |
| Equities | ENBRIDGE ENERGY MGMT L L C COM FRACTIONAL SHARE CUSIP | 1,337,414.00 |
| Equities | ENBRIDGE ENERGY MGMT L L C COM FRACTIONAL SHARE CUSIP | 155,748.00 |
| Equities | ENBRIDGE ENERGY MGMT L L C SHS UNITS REPSTG LTD LIABILITY INT | 217.00 |
| Equities | ENBRIDGE ENERGY MGMT L L C SHS UNITS REPSTG LTD LIABILITY INT | 202.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ENBRIDGE INC COM NPV | 103,336.00 |
| Equities | ENBRIDGE INC COM NPV | 44,880.00 |
| Equities | ENCANA CORP COM NPV | 236,895.00 |
| Equities | ENCANA CORP COM NPV | 80,220.00 |
| Equities | ENCORE CAP GROUP INC COM | 1,925.00 |
| Equities | ENCORE CAP GROUP INC COM | 600.00 |
| Equities | ENCORE WIRE CORP COM | 4,587.00 |
| Equities | ENCORE WIRE CORP COM | 2,000.00 |
| Equities | ENDEAVOUR INTL CORP COM NEW | 437.00 |
| Equities | ENDEAVOUR INTL CORP COM NEW | 100.00 |
| Equities | ENDOLOGIX INC COM | 5,468.00 |
| Equities | ENDOLOGIX INC COM | 1,900.00 |
| Equities | ENEL EUR1 | 505,328.00 |
| Equities | ENEL EUR1 | 212,057.00 |
| Equities | ENER1 INC COM NEW STK | 6,565.00 |
| Equities | ENER1 INC COM NEW STK | 2,300.00 |
| 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 | 7,568.00 |
| Equities | ENERGY RECOVERY INC COM | 2,600.00 |
| Equities | ENERGY SOLUTIONS INC COMMON | 9,229.00 |
| Equities | ENERGY SOLUTIONS INC COMMON | 3,200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ENERGY TRANSFER PARTNERS L P UNIT LTD PARTNERSHIP INT | 37,445.00 |
| Equities | ENERGY TRANSFER PARTNERS L P UNIT LTD PARTNERSHIP INT | 4,155.00 |
| Equities | ENERGY XXI (BERMUDA) COM STK USD $0.005 | 10,208.00 |
| Equities | ENERGY XXI (BERMUDA) COM STK USD $0.005 | 4,733.00 |
| Equities | ENERNOC INC COM | 1,367.00 |
| Equities | ENERNOC INC COM | 400.00 |
| Equities | ENERSYS COM | 8,554.00 |
| Equities | ENERSYS COM | 3,700.00 |
| Equities | ENGLOBAL CORP COM | 5,162.00 |
| Equities | ENGLOBAL CORP COM | 1,800.00 |
| Equities | ENHERENT CORP COM | 8,718.00 |
| Equities | ENHERENT CORP COM | 500.00 |
| Equities | ENI SPA EUR1 | 64,843.00 |
| Equities | ENI SPA EUR1 | 27,170.00 |
| Equities | ENI SPA EUR1 | 115,890.00 |
| Equities | ENI SPA EUR1 | 37,880.00 |
| Equities | ENI SPA EUR1 | 12,664.00 |
| Equities | ENI SPA EUR1 | 49,252.00 |
| Equities | ENNIS INC COM | 4,724.00 |
| Equities | ENNIS INC COM | 1,600.00 |
| Equities | ENPRO INDS INC COM | 2,906.00 |
| Equities | ENPRO INDS INC COM | 1,200.00 |
| Equities | ENSIGN GROUP INC COM STK | 1,673.00 |
| Equities | ENSIGN GROUP INC COM STK | 500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Equities | ENSTAR GROUP LIMITED COM | | 1,501.00 |
| Equities | ENSTAR GROUP LIMITED COM | | 661.00 |
| Equities | ENTEGRIS INC COM | | 28,241.00 |
| Equities | ENTEGRIS INC COM | | 12,100.00 |
| Equities | ENTERCOMMUNICATIONS CORP CL A | | 5,337.00 |
| Equities | ENTERCOMMUNICATIONS CORP CL A | | 1,800.00 |
| Equities | ENTERGY CORP NEW COM | | 14,148.00 |
| Equities | ENTERGY CORP NEW COM | | 4,858.00 |
| Equities | ENTERGY CORP NEW COM | | 5,180.00 |
| Equities | ENTERGY CORP NEW COM | | 1,400.00 |
| Equities | ENTEROMEDICS INC COM NEW COM STK | | 182.00 |
| Equities | ENTERPRISE BANCORP INC MASS CDT-COM | CDT-COM | 600.00 |
| Equities | ENTERPRISE BANCORP INC MASS CDT-COM | CDT-COM | 200.00 |
| Equities | ENTERPRISE FINL SVCS CORP COM STK | | 755.00 |
| Equities | ENTERPRISE FINL SVCS CORP COM STK | | 200.00 |
| Equities | ENTMNT PPTYS TR COM SH BEN INT | | 7,418.00 |
| Equities | ENTMNT PPTYS TR COM SH BEN INT | | 3,200.00 |
| Equities | ENTRADE INC COM | | 13,100.00 |
| Equities | ENTRAVISION COMMUNICATIONS CORP CL A | | 10,061.00 |
| Equities | ENTRAVISION COMMUNICATIONS CORP CL A | | 3,500.00 |
| Equities | ENTREMED INC COM NEW | | 501.00 |
| Equities | ENTREMED INC COM NEW | | 100.00 |
| Equities | ENTROPIC COMMUNICATIONS INC COM STK | | 3,675.00 |
| Equities | ENTROPIC COMMUNICATIONS INC COM STK | | 1,200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ENTRX CORP COM NEW STK | 862.00 |
| Equities | ENTRX CORP COM NEW STK | 100.00 |
| Equities | ENVIRONMENTAL ELEMENTS CORP COM | 831.00 |
| Equities | ENVIRONMENTAL TECHNOLOGIES CORP COM | 6,500.00 |
| Equities | ENVIRONMENTAL TECTONICS CORP COM | 2,143.00 |
| Equities | ENVIRONMENTAL TECTONICS CORP COM | 700.00 |
| Equities | ENVIT CAP GROUP INC COM STK | 290.00 |
| Equities | ENZO BIOCHEM INC COM | 4,063.00 |
| Equities | ENZO BIOCHEM INC COM | 1,400.00 |
| Equities | ENZON PHARMACEUTICALS INC COM | 7,983.00 |
| Equities | ENZON PHARMACEUTICALS INC COM | 2,800.00 |
| Equities | EOG RESOURCES INC COM | 21,597.00 |
| Equities | EOG RESOURCES INC COM | 7,416.00 |
| Equities | EPICEPT CORP | 259.00 |
| Equities | EPICEPT CORP | 100.00 |
| Equities | EPIQ SYS INC COM | 5,369.00 |
| Equities | EPIQ SYS INC COM | 1,800.00 |
| 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 TECHNOLOGIES INC COM NEW | 19,700.00 |
| Equities | EPLUS INC COM | 3,506.00 |
| Equities | EPLUS INC COM | 1,500.00 |
| Equities | EPOCH HLDG CORP COM | 1,794.00 |
| Equities | EPOCH HLDG CORP COM | 600.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | EQT CORP COM | 12,005.00 |
| Equities | EQT CORP COM | 4,122.00 |
| Equities | EQTY 1 INC COM | 13,424.00 |
| Equities | EQTY 1 INC COM | 4,200.00 |
| Equities | EQTY LIFESTYLE PPTYS INC REIT | 2,937.00 |
| Equities | EQTY LIFESTYLE PPTYS INC REIT | 1,700.00 |
| Equities | EQTY RESDNTL EFF 5/15/02 | 23,829.00 |
| Equities | EQTY RESDNTL EFF 5/15/02 | 8,182.00 |
| Equities | EQUIFAX INC COM | 9,727.00 |
| Equities | EQUIFAX INC COM | 3,340.00 |
| Equities | EQUIFIN INC COM | 394.00 |
| Equities | ERESEARCH TECH INC COM | 8,432.00 |
| Equities | ERESEARCH TECH INC COM | 2,900.00 |
| Equities | ERICSSON(LM)TEL SER'B' NPV | 80,657.00 |
| Equities | ERICSSON(LM)TEL SER'B' NPV | 33,863.00 |
| Equities | ERICSSON(LM)TEL SER'B' NPV | 730,170.00 |
| Equities | ERICSSON(LM)TEL SER'B' NPV | 247,250.00 |
| Equities | EROOM SYS TECHNOLOGIES INC COM | 3,025.00 |
| Equities | EROOM SYS TECHNOLOGIES INC COM | 200.00 |
| Equities | ERSTE GROUP BANK AG NPV | 72,400.00 |
| Equities | ERSTE GROUP BANK AG NPV | 30,400.00 |
| Equities | ESB FINL CORP COM | 2,768.00 |
| Equities | ESB FINL CORP COM | 900.00 |
| Equities | ESCALADE INC COM | 2,668.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ESCALADE INC COM | 900.00 |
| Equities | ESCO TECHNOLOGIES INC | 4,696.00 |
| Equities | ESCO TECHNOLOGIES INC | 2,000.00 |
| Equities | ESPEY MFG & ELECTRS CORP COM | 394.00 |
| Equities | ESPEY MFG & ELECTRS CORP COM | 100.00 |
| Equities | ESPRIT HOLDINGS HKD0.10 | 3,558,009.00 |
| Equities | ESPRIT HOLDINGS HKD0.10 | 1,231,447.00 |
| Equities | ESSA BANCORP INC COM STK | 219.00 |
| Equities | ESSILOR INTL EUR0.18 | 8,064.00 |
| Equities | ESSILOR INTL EUR0.18 | 31,309.00 |
| Equities | ESTEE LAUDER COMPANIES INC CL A USD0.01 | 8,973.00 |
| Equities | ESTEE LAUDER COMPANIES INC CL A USD0.01 | 3,081.00 |
| Equities | ESTERLINE TECHNOLOGIES CORP COM STK | 3,550.00 |
| Equities | ESTERLINE TECHNOLOGIES CORP COM STK | 1,500.00 |
| Equities | ETHAN ALLEN INTERIORS INC COM | 3,237.00 |
| Equities | ETHAN ALLEN INTERIORS INC COM | 1,100.00 |
| Equities | EUROBANCSHARES INC COM STK | 3,146.00 |
| Equities | EURONET WORLDWIDE INC COM | 6,081.00 |
| Equities | EURONET WORLDWIDE INC COM | 2,700.00 |
| Equities | EUTELSAT COMMUNICA EUR1 | 3,778.00 |
| Equities | EUTELSAT COMMUNICA EUR1 | 14,793.00 |
| Equities | EVANS & SUTHERLAND COMPUTER CORP COM | 3,856.00 |
| Equities | EVANS & SUTHERLAND COMPUTER CORP COM | 300.00 |
| Equities | EVERCEL INC COM | 3,462.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | EVERCEL INC COM | 200.00 |
| Equities | EVERCORE PARTNERS INC CL A CL A | 984.00 |
| Equities | EVERCORE PARTNERS INC CL A CL A | 300.00 |
| 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 | 1,269.00 |
| Equities | EVOLUTION PETE CORP COM STK | 400.00 |
| Equities | EVOLVING SYSTEMS INC COM NEW | 2,253.00 |
| Equities | EVOLVING SYSTEMS INC COM NEW | 700.00 |
| Equities | EXACT SCIENCES CORP COM | 3,784.00 |
| Equities | EXACT SCIENCES CORP COM | 1,300.00 |
| Equities | EXACTECH INC COM | 2,607.00 |
| Equities | EXACTECH INC COM | 900.00 |
| Equities | EXAR CORP COM | 19,659.00 |
| Equities | EXAR CORP COM | 8,400.00 |
| Equities | EXEDY CORP NPV | 15,600.00 |
| Equities | EXEDY CORP NPV | 5,700.00 |
| Equities | EXELIS INC | 100,700.00 |
| Equities | EXELIS INC | 27,500.00 |
| Equities | EXELIXIS INC COM STK ISIN# US30161Q1040 | 18,814.00 |
| Equities | EXELIXIS INC COM STK ISIN# US30161Q1040 | 8,100.00 |
| Equities | EXELON CORP COM | 88,200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | EXELON CORP COM | 53,261.00 |
| Equities | EXELON CORP COM | 18,289.00 |
| Equities | EXIDE TECHNOLOGIES COM NEW COM NEW | 306.00 |
| Equities | EXIDE TECHNOLOGIES COM NEW COM NEW | 100.00 |
| Equities | EXLSERVICE COM INC COM STK | 2,605.00 |
| Equities | EXLSERVICE COM INC COM STK | 900.00 |
| Equities | EXPEDIA INC DEL COM NEW | 41,450.00 |
| Equities | EXPEDIA INC DEL COM NEW | 7,615.00 |
| Equities | EXPEDIA INC DEL COM NEW | 2,615.00 |
| Equities | EXPEDITORS INTL WASH INC COM | 17,033.00 |
| Equities | EXPEDITORS INTL WASH INC COM | 5,849.00 |
| Equities | EXPERIAN ORD USD0.10 | 212,900.00 |
| Equities | EXPERIAN ORD USD0.10 | 89,400.00 |
| Equities | EXPONENT INC COM STK | 4,762.00 |
| Equities | EXPONENT INC COM STK | 2,100.00 |
| Equities | EXPRESS SCRIPTS INC COM | 39,082.00 |
| Equities | EXPRESS SCRIPTS INC COM | 13,420.00 |
| Equities | EXTERRAN HLDGS INC COM STK | 8,149.00 |
| Equities | EXTERRAN HLDGS INC COM STK | 3,500.00 |
| Equities | EXTRA SPACE STORAGE INC COM | 15,143.00 |
| Equities | EXTRA SPACE STORAGE INC COM | 6,600.00 |
| Equities | EXTREME NETWORKS INC COM | 14,343.00 |
| Equities | EXTREME NETWORKS INC COM | 5,000.00 |
| Equities | EXXON MOBIL CORP COM | 79,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | EXXON MOBIL CORP COM | 63,100.00 |
| Equities | EXXON MOBIL CORP COM | 307,050.00 |
| Equities | EXXON MOBIL CORP COM | 78,000.00 |
| Equities | EXXON MOBIL CORP COM | 132,219.00 |
| Equities | EXXON MOBIL CORP COM | 14,400.00 |
| Equities | EXXON MOBIL CORP COM | 3,900.00 |
| Equities | EZCORP INC CL A NON VTG | 6,056.00 |
| Equities | EZCORP INC CL A NON VTG | 2,700.00 |
| Equities | EZENIA INC COM | 5,156.00 |
| Equities | EZENIA INC COM | 300.00 |
| Equities | F N B CORP PA COM | 19,956.00 |
| Equities | F N B CORP PA COM | 8,600.00 |
| Equities | F5 NETWORKS INC COM STK | 6,385.00 |
| Equities | F5 NETWORKS INC COM STK | 2,193.00 |
| Equities | FAB INDS INC COM | 4,400.00 |
| Equities | FACTORY 2-U STORES INC COM | 5,731.00 |
| Equities | FAIR ISAAC CORPORATION COM | 7,112.00 |
| Equities | FAIR ISAAC CORPORATION COM | 3,000.00 |
| Equities | FAIRCHILD SEMICONDUCTOR INTL INC COM | 18,560.00 |
| Equities | FAIRCHILD SEMICONDUCTOR INTL INC COM | 8,000.00 |
| Equities | FAIRFAX MEDIA LIMITED HLDGS NPV | 197,250.00 |
| Equities | FAIRFAX MEDIA LIMITED HLDGS NPV | 82,021.00 |
| Equities | FAIRPOINT COMMUNICATIONS INC COM | 32,600.00 |
| Equities | FALCON PRODS INC COM | 7,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | FALCONSTOR SOFTWARE INC COM | 7,130.00 |
| Equities | FALCONSTOR SOFTWARE INC COM | 2,500.00 |
| Equities | FAMILY DLR STORES INC COM | 9,430.00 |
| Equities | FAMILY DLR STORES INC COM | 3,238.00 |
| Equities | FAMILY DLR STORES INC COM | 20,000.00 |
| Equities | FAMILY DLR STORES INC COM | 5,400.00 |
| Equities | FAMILYMART CO NPV | 42,700.00 |
| Equities | FAMILYMART CO NPV | 15,600.00 |
| Equities | FAMOUS DAVES AMER INC COM | 2,843.00 |
| Equities | FAMOUS DAVES AMER INC COM | 900.00 |
| Equities | FANUC CORP NPV | 9,000.00 |
| Equities | FANUC CORP NPV | 3,300.00 |
| Equities | FANUC CORP NPV | 2,900.00 |
| Equities | FANUC CORP NPV | 11,200.00 |
| Equities | FARMERS CAP BK CORP COM | 2,887.00 |
| Equities | FARMERS CAP BK CORP COM | 1,000.00 |
| Equities | FARO TECHNOLOGIES INC COM | 2,600.00 |
| Equities | FARO TECHNOLOGIES INC COM | 1,100.00 |
| Equities | FAST RETAILING CO LTD NPV | 4,800.00 |
| Equities | FAST RETAILING CO LTD NPV | 1,800.00 |
| Equities | FASTENAL CO COM | 23,714.00 |
| Equities | FASTENAL CO COM | 8,143.00 |
| Equities | FBL FINL GROUP INC CL A CL A | 4,424.00 |
| Equities | FBL FINL GROUP INC CL A CL A | 1,900.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Equities | FBR & CO | | 7,918.00 |
| Equities | FBR & CO | | 2,700.00 |
| 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 | | 394.00 |
| Equities | FEDERAL AGRIC MTG CORP CL C | | 100.00 |
| Equities | FEDERAL MOGUL CORP COM | | 2,400.00 |
| Equities | FEDERAL SIGNAL CORP COM | | 12,810.00 |
| Equities | FEDERAL SIGNAL CORP COM | | 4,400.00 |
| Equities | FEDEX CORP COM | | 25,483.00 |
| Equities | FEDEX CORP COM | | 8,750.00 |
| Equities | FEDT INVESTORS INC CL B | | 7,419.00 |
| Equities | FEDT INVESTORS INC CL B | | 2,547.00 |
| Equities | FEI CO COM | | 4,849.00 |
| Equities | FEI CO COM | | 2,100.00 |
| Equities | FEIHE INTL INC COM | | 1,269.00 |
| Equities | FEIHE INTL INC COM | | 400.00 |
| Equities | FELCOR LODGING TR INC COM | | 7,349.00 |
| Equities | FELCOR LODGING TR INC COM | | 2,500.00 |
| Equities | FERRO CORP COM | | 12,808.00 |
| Equities | FERRO CORP COM | | 5,600.00 |
| Equities | FFD FINL CORP COM | | 556.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 | 2,333.00 |
| Equities | FID SOUTHN CORP NEW COM STK | 800.00 |
| Equities | FIDELITY BANCORP INC COM | 1,401.00 |
| Equities | FIDELITY BANCORP INC COM | 400.00 |
| Equities | FIDELITY NATL INFORMATION SVCS INC COM STK | 19,486.00 |
| Equities | FIDELITY NATL INFORMATION SVCS INC COM STK | 6,691.00 |
| Equities | FINANCIAL INSTNS INC COM | 937.00 |
| Equities | FINANCIAL INSTNS INC COM | 300.00 |
| Equities | FINISAR CORPORATION COMMON STOCK | 12,367.00 |
| Equities | FINISAR CORPORATION COMMON STOCK | 4,614.00 |
| Equities | FINISH LINE INC CL A | 7,860.00 |
| Equities | FINISH LINE INC CL A | 3,400.00 |
| Equities | FINLAY ENTERPRISES INC COM NEW COM NEW | 4,800.00 |
| Equities | FINMECCANICA SPA EUR 4.40 | 555,661.00 |
| Equities | FINMECCANICA SPA EUR 4.40 | 212,500.00 |
| Equities | FINOVA GROUP INC COM | 50,900.00 |
| Equities | FIRST ACCEP CORP COM STK | 5,731.00 |
| Equities | FIRST ACCEP CORP COM STK | 2,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 | 2,759.00 |
| Equities | FIRST BANCORP INC ME COM | 900.00 |
| Equities | FIRST BANCORP N C COM | 2,871.00 |
| Equities | FIRST BANCORP N C COM | 1,000.00 |
| Equities | FIRST BANCORP P R COM NEW COM NEW | 919.00 |
| Equities | FIRST BANCORP P R COM NEW COM NEW | 300.00 |
| Equities | FIRST BUSEY CORP COM | 4,703.00 |
| Equities | FIRST BUSEY CORP COM | 1,600.00 |
| Equities | FIRST CALIF FINL GROUP INC COM STK | 580.00 |
| Equities | FIRST CALIF FINL GROUP INC COM STK | 200.00 |
| Equities | FIRST CASH FINANCIAL SERVICES INC | 3,976.00 |
| Equities | FIRST CASH FINANCIAL SERVICES INC | 1,800.00 |
| Equities | FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01 | 4,692.00 |
| Equities | FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01 | 1,600.00 |
| Equities | FIRST FED BANCSHARES ARK COM NEW | 3,412.00 |
| Equities | FIRST FED BANCSHARES ARK COM NEW | 200.00 |
| Equities | FIRST FINL BANCORP OHIO COM | 12,474.00 |
| Equities | FIRST FINL BANCORP OHIO COM | 5,300.00 |
| Equities | FIRST FINL BANKSHARES INC COM | 5,981.00 |
| Equities | FIRST FINL BANKSHARES INC COM | 2,600.00 |
| Equities | FIRST FINL CORP IND COM | 3,287.00 |
| Equities | FIRST FINL CORP IND COM | 1,400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Equities | FIRST FINL SVC CORP COM | | 220.00 |
| Equities | FIRST FINL SVC CORP COM | | 200.00 |
| Equities | FIRST INDEPENDENCE CORP DEL COM | | 1,200.00 |
| Equities | FIRST INVS FINL SVCS GROUP INC COM STK | | 644.00 |
| Equities | FIRST INVS FINL SVCS GROUP INC COM STK | | 100.00 |
| Equities | FIRST LONG IS CORP COM | | 2,493.00 |
| Equities | FIRST LONG IS CORP COM | | 800.00 |
| Equities | FIRST M&F CORP COM | | 1,099.00 |
| Equities | FIRST M&F CORP COM | | 300.00 |
| Equities | FIRST MARBLEHEAD CORP COM | | 4,243.00 |
| Equities | FIRST MARBLEHEAD CORP COM | | 1,400.00 |
| Equities | FIRST MARINER BANCORP COM | | 4,513.00 |
| Equities | FIRST MARINER BANCORP COM | | 300.00 |
| Equities | FIRST MERCHANTS CORP COM | | 3,625.00 |
| Equities | FIRST MERCHANTS CORP COM | | 1,200.00 |
| Equities | FIRST MIDWEST BANCORP INC DEL COM | | 15,001.00 |
| Equities | FIRST MIDWEST BANCORP INC DEL COM | | 6,500.00 |
| 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 | | 4,721.00 |
| Equities | FIRST SOLAR INC COM | | 1,621.00 |
| Equities | FIRST SOUTH BANCORP INC VA COM | | 891.00 |
| Equities | FIRST SOUTH BANCORP INC VA COM | | 300.00 |
| Equities | FIRST ST BANCORPORATION COM | | 2,469.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | FIRST ST BANCORPORATION COM | 200.00 |
| Equities | FIRST UTD CORP COM | 1,837.00 |
| Equities | FIRST UTD CORP COM | 600.00 |
| Equities | FIRSTCITY FINL CORP COM STK | 4,768.00 |
| Equities | FIRSTCITY FINL CORP COM STK | 1,600.00 |
| Equities | FIRSTENERGY CORP COM | 33,596.00 |
| Equities | FIRSTENERGY CORP COM | 11,536.00 |
| Equities | FIRSTFED FINL CORP DEL COM | 5,024.00 |
| Equities | FIRSTFED FINL CORP DEL COM | 300.00 |
| Equities | FIRSTMERIT CORP COM | 16,829.00 |
| Equities | FIRSTMERIT CORP COM | 7,300.00 |
| Equities | FIRSTWAVE TECHNOLOGIES INC COM NEW COM NEW | 831.00 |
| Equities | FISCHER IMAGING CORP COM | 5,800.00 |
| Equities | FISERV INC COM | 11,316.00 |
| Equities | FISERV INC COM | 3,886.00 |
| Equities | FISHER COMMUNICATIONS INC COM | 2,755.00 |
| Equities | FISHER COMMUNICATIONS INC COM | 900.00 |
| Equities | FL TECH INC COM | 2,940.00 |
| Equities | FL TECH INC COM | 1,000.00 |
| Equities | FLAGSTAR BANCORP INC COM NEW COM NEW | 833.00 |
| Equities | FLAGSTAR BANCORP INC COM NEW COM NEW | 200.00 |
| Equities | FLAGSTONE REINSURANCE HOLDINGS S A | 9,886.00 |
| Equities | FLAGSTONE REINSURANCE HOLDINGS S A | 4,300.00 |
| Equities | FLANDERS CORP COM | 4,943.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | FLANDERS CORP COM | 1,700.00 |
| Equities | FLANIGANS ENTERPRISES INC COM | 119.00 |
| Equities | FLANIGANS ENTERPRISES INC COM | 100.00 |
| Equities | FLEETWOOD ENTERPRISES INC COM | 17,000.00 |
| Equities | FLEMING COS INC COM | 3,700.00 |
| Equities | FLEXSTEEL INDS INC COM | 831.00 |
| Equities | FLEXSTEEL INDS INC COM | 200.00 |
| Equities | FLIR SYS INC COM | 12,531.00 |
| Equities | FLIR SYS INC COM | 4,303.00 |
| Equities | FLOTEK INDS INC DEL COM | 1,531.00 |
| Equities | FLOTEK INDS INC DEL COM | 500.00 |
| Equities | FLOUR CY INTL INC COM NEW | 7,300.00 |
| Equities | FLOW INTL CORP COM | 3,762.00 |
| Equities | FLOW INTL CORP COM | 1,300.00 |
| Equities | FLOWSERVE CORP COM | 4,463.00 |
| Equities | FLOWSERVE CORP COM | 1,533.00 |
| Equities | FLUOR CORP NEW COM | 13,630.00 |
| Equities | FLUOR CORP NEW COM | 4,680.00 |
| Equities | FLUSHING FINL CORP COM | 3,620.00 |
| Equities | FLUSHING FINL CORP COM | 1,200.00 |
| Equities | FLYI INC COM | 29,300.00 |
| Equities | FMC CORP COM (NEW) | 5,657.00 |
| Equities | FMC CORP COM (NEW) | 1,943.00 |
| Equities | FMC TECHNOLOGIES INC COM | 19,142.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | FMC TECHNOLOGIES INC COM | 6,573.00 |
| Equities | FMR BROS CO DEL | 2,581.00 |
| Equities | FMR BROS CO DEL | 900.00 |
| Equities | FNB CORP NC COM NPV (POST REV SPLIT) | 19.00 |
| Equities | FNB CORP NC COM NPV (POST REV SPLIT) | 100.00 |
| 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 | 392.00 |
| Equities | FOOD TECHNOLOGY SVC INC COM NEW NEW COM STK USD0.01 | 200.00 |
| Equities | FOOTBALL EQUITIES INC COM | 5,500.00 |
| 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 | 305,271.00 |
| Equities | FORD MTR CO DEL COM PAR $0.01 COM PAR $0.01 | 104,824.00 |
| Equities | FOREST LABORATORIES INC | 106,500.00 |
| Equities | FOREST LABORATORIES INC | 21,461.00 |
| Equities | FOREST LABORATORIES INC | 7,369.00 |
| Equities | FOREST LABORATORIES INC CVR | 2,841.00 |
| Equities | FORESTAR GROUP INC | 4,780.00 |
| Equities | FORESTAR GROUP INC | 1,600.00 |
| Equities | FORMFACTOR INC COM STK | 7,076.00 |
| Equities | FORMFACTOR INC COM STK | 2,400.00 |
| Equities | FORRESTER RESH INC COM | 3,200.00 |
| Equities | FORRESTER RESH INC COM | 1,400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | FORTESCUE METALS GRP LTD NPV | 295,593.00 |
| Equities | FORTESCUE METALS GRP LTD NPV | 122,917.00 |
| Equities | FORTUM OYJ EUR3.40 | 4,514.00 |
| Equities | FORTUM OYJ EUR3.40 | 16,592.00 |
| Equities | FORWARD AIR CORP COM | 4,217.00 |
| Equities | FORWARD AIR CORP COM | 1,800.00 |
| Equities | FOSTER L B CO CL A | 2,981.00 |
| Equities | FOSTER L B CO CL A | 1,300.00 |
| Equities | FOUNTAIN PWR BOAT INDS INC COM NEW COM NEW | 3,800.00 |
| Equities | FOXCONN INTL HLDGS USD0.04 | 1,838,000.00 |
| Equities | FOXCONN INTL HLDGS USD0.04 | 765,000.00 |
| Equities | FOXCONN INTL HLDGS USD0.04 | 3,814,000.00 |
| Equities | FOXCONN INTL HLDGS USD0.04 | 1,232,000.00 |
| 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 | FRANCE TELECOM EUR4 | 132,890.00 |
| Equities | FRANCE TELECOM EUR4 | 55,760.00 |
| Equities | FRANCE TELECOM EUR4 | 382,594.00 |
| Equities | FRANCE TELECOM EUR4 | 129,552.00 |
| Equities | FRANCO NEVADA CORP COM NPV | 8,700.00 |
| Equities | FRANCO NEVADA CORP COM NPV | 3,800.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | FRANKLIN COVEY CO COM | 7,262.00 |
| Equities | FRANKLIN COVEY CO COM | 2,500.00 |
| Equities | FRANKLIN ELEC INC COM | 3,517.00 |
| Equities | FRANKLIN ELEC INC COM | 1,500.00 |
| Equities | FRANKLIN STR PPTYS CORP COM | 11,307.00 |
| Equities | FRANKLIN STR PPTYS CORP COM | 4,900.00 |
| Equities | FRAPORT (FRANKFURT AIRPORT SERVICES) NPV | 14,283.00 |
| Equities | FRAPORT (FRANKFURT AIRPORT SERVICES) NPV | 55,254.00 |
| Equities | FREDERICKS HOLLYWOOD GROUP INC COM STK | 797.00 |
| Equities | FREDERICKS HOLLYWOOD GROUP INC COM STK | 100.00 |
| Equities | FREDS INC CL A | 4,821.00 |
| Equities | FREDS INC CL A | 1,600.00 |
| Equities | FREEPORT-MCMORAN COPPER & GOLD INC | 112,800.00 |
| Equities | FREEPORT-MCMORAN COPPER & GOLD INC | 76,148.00 |
| Equities | FREEPORT-MCMORAN COPPER & GOLD INC | 26,148.00 |
| Equities | FREIGHTCAR AMER INC COM | 932.00 |
| Equities | FREIGHTCAR AMER INC COM | 300.00 |
| Equities | FREQUENCY ELECTRS INC COM | 2,012.00 |
| Equities | FREQUENCY ELECTRS INC COM | 700.00 |
| Equities | FRESENIUS MEDICAL CARE NPV | 42,430.00 |
| Equities | FRESENIUS MEDICAL CARE NPV | 17,810.00 |
| Equities | FRESENIUS SE&KGAA NPV | 6,076.00 |
| Equities | FRESENIUS SE&KGAA NPV | 23,634.00 |
| Equities | FRESH CHOICE INC COM | 6,600.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | FRESH DEL MONTE PRODUCE INC COM STK | 6,193.00 |
| Equities | FRESH DEL MONTE PRODUCE INC COM STK | 2,700.00 |
| Equities | FRESNILLO PLC ORD USD0.50 | 55,900.00 |
| Equities | FRESNILLO PLC ORD USD0.50 | 23,400.00 |
| Equities | FRIEDMAN IND INC COM | 2,878.00 |
| Equities | FRIEDMAN IND INC COM | 1,000.00 |
| Equities | FRIEDMANS INC CL A CLASS'A'COM STK USD0.01 | 15,500.00 |
| Equities | FRISCHS RESTAURANTS INC COM | 3,554.00 |
| Equities | FRISCHS RESTAURANTS INC COM | 1,200.00 |
| Equities | FRKLN MNG INC COM | 906.00 |
| Equities | FRKLN MNG INC COM | 100.00 |
| Equities | FRKLN RES INC COM | 11,693.00 |
| Equities | FRKLN RES INC COM | 4,015.00 |
| Equities | FRONTIER COMMUNICATIONS CORP COM | 79,941.00 |
| Equities | FRONTIER COMMUNICATIONS CORP COM | 27,450.00 |
| 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 |
| Equities | FRONTLINE CAP GROUP COM | 30,400.00 |
| Equities | FROZEN FOOD EXPRESS INDS INC COM | 7,130.00 |
| Equities | FROZEN FOOD EXPRESS INDS INC COM | 2,500.00 |
| Equities | FSI INTL INC COM | 4,856.00 |
| Equities | FSI INTL INC COM | 1,700.00 |
| Equities | FUEL SYS SOLUTIONS INC COM STK | 5,466.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | FUEL SYS SOLUTIONS INC COM STK | 2,400.00 |
| Equities | FUELCELL ENERGY INC COM | 6,868.00 |
| Equities | FUELCELL ENERGY INC COM | 2,400.00 |
| Equities | FUJITSU Y50 | 582,000.00 |
| Equities | FUJITSU Y50 | 196,000.00 |
| Equities | FULL HOUSE RESORTS INC COM | 262.00 |
| Equities | FULLER H B CO COM | 9,438.00 |
| Equities | FULLER H B CO COM | 4,100.00 |
| Equities | FULTON FINL CORP PA COM | 18,137.00 |
| Equities | FULTON FINL CORP PA COM | 7,900.00 |
| Equities | FUQI INTL INC COM NEW STK | 2,293.00 |
| Equities | FUQI INTL INC COM NEW STK | 1,000.00 |
| Equities | FURMANITE CORP COM STK | 16,267.00 |
| Equities | FURMANITE CORP COM STK | 6,900.00 |
| Equities | FURNITURE BRANDS INTL INC COM | 3,893.00 |
| Equities | FURNITURE BRANDS INTL INC COM | 1,300.00 |
| Equities | FUSHI COPPERWELD INC COM | 3,287.00 |
| Equities | FUSHI COPPERWELD INC COM | 1,400.00 |
| Equities | FUT MAR 12 EMINI S&P 500 | 159.00 |
| Equities | FUT MAR 12 ICEUS SM RUS2 | 34.00 |
| Equities | FUT MAR 12 ICEUS SM RUS2 | 32.00 |
| Equities | FUT MAR 12 S&P 500 | 6.00 |
| Equities | FVNB CORP COM COM | 3,600.00 |
| Equities | FX ENERGY INC COM | 6,868.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | FX ENERGY INC COM | 2,400.00 |
| Equities | G & K SVCS INC CL A CL A | 3,537.00 |
| Equities | G & K SVCS INC CL A CL A | 1,500.00 |
| Equities | GA EXPRESS INC COM | 1,881.00 |
| Equities | GAIAM INC CL A CL A ISIN US36268Q1031 | 1,531.00 |
| Equities | GAIAM INC CL A CL A ISIN US36268Q1031 | 500.00 |
| Equities | GAINSCO INC COM PAR $.10 COM PAR $.10 | 535.00 |
| Equities | GAINSCO INC COM PAR $.10 COM PAR $.10 | 100.00 |
| Equities | GALENA BIOPHARMA COM USD0.0001 | 306.00 |
| Equities | GALENA BIOPHARMA COM USD0.0001 | 100.00 |
| Equities | GALP ENERGIA EUR1 | 201,510.00 |
| Equities | GALP ENERGIA EUR1 | 84,562.00 |
| Equities | GAM HOLDING LTD COMSTK | 115,436.00 |
| Equities | GAM HOLDING LTD COMSTK | 48,442.00 |
| Equities | GAMCO INVS INC COM | 2,906.00 |
| Equities | GAMCO INVS INC COM | 1,200.00 |
| Equities | GAMESA CORP TECNO EUR0.17 | 610,012.00 |
| Equities | GAMESA CORP TECNO EUR0.17 | 197,195.00 |
| Equities | GAMESTOP CORP NEW CL A | 11,118.00 |
| Equities | GAMESTOP CORP NEW CL A | 3,818.00 |
| Equities | GAMETECH INTL INC COM | 4,118.00 |
| Equities | GAMETECH INTL INC COM | 300.00 |
| Equities | GAMING PARTNERS INTL CORP COM | 350.00 |
| Equities | GAMING PARTNERS INTL CORP COM | 100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | GANNETT INC COM | 19,142.00 |
| Equities | GANNETT INC COM | 6,573.00 |
| Equities | GAP INC COM | 27,871.00 |
| Equities | GAP INC COM | 9,570.00 |
| Equities | GARGOYLES INC COM | 87.00 |
| Equities | GARGOYLES INC COM | 100.00 |
| Equities | GAS NAT INC COM | 2,034.00 |
| Equities | GAS NAT INC COM | 700.00 |
| Equities | GASCO ENERGY INC COM | 16,135.00 |
| Equities | GASCO ENERGY INC COM | 900.00 |
| Equities | GASTAR EXPLORATION LTD COMMON STOCK | 3,652.00 |
| Equities | GASTAR EXPLORATION LTD COMMON STOCK | 1,200.00 |
| Equities | GAYLORD ENTMT CO NEW COM | 5,722.00 |
| Equities | GAYLORD ENTMT CO NEW COM | 2,500.00 |
| Equities | GDF SUEZ EUR1 | 73,650.00 |
| Equities | GDF SUEZ EUR1 | 30,910.00 |
| Equities | GDF SUEZ EUR1 | 164,299.00 |
| Equities | GDF SUEZ EUR1 | 55,640.00 |
| Equities | GDF SUEZ EUR1 | 8,000.00 |
| Equities | GDF SUEZ EUR1 | 31,109.00 |
| Equities | GEEKNET INC COM NEW COM NEW | 1,137.00 |
| Equities | GEEKNET INC COM NEW COM NEW | 300.00 |
| Equities | GEN COMMUNICATION INC CL A | 8,018.00 |
| Equities | GEN COMMUNICATION INC CL A | 3,500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | GEN MARITIME CORPORATION COM USD0.01 | 7,095.00 |
| Equities | GEN MARITIME CORPORATION COM USD0.01 | 2,400.00 |
| Equities | GENCO SHIPPING & TRADING LTD COM STK | 350.00 |
| Equities | GENCO SHIPPING & TRADING LTD COM STK | 100.00 |
| Equities | GENCORP INC COM | 5,818.00 |
| Equities | GENCORP INC COM | 2,000.00 |
| Equities | GENERAL BEARING CORP COM | 1,662.00 |
| Equities | GENERAL BEARING CORP COM | 500.00 |
| Equities | GENERAL DATACOMM INDS INC COM NEW STK | 1,255.00 |
| Equities | GENERAL DYNAMICS CORP COM | 28,607.00 |
| Equities | GENERAL DYNAMICS CORP COM | 9,823.00 |
| Equities | GENERAL DYNAMICS CORP COM | 4,630.00 |
| Equities | GENERAL DYNAMICS CORP COM | 1,250.00 |
| Equities | GENERAL ELECTRIC CO | 396,000.00 |
| Equities | GENERAL ELECTRIC CO | 848,098.00 |
| Equities | GENERAL ELECTRIC CO | 291,221.00 |
| Equities | GENERAL ELECTRIC CO | 127,080.00 |
| Equities | GENERAL ELECTRIC CO | 34,660.00 |
| Equities | GENERAL MILLS INC COM | 51,690.00 |
| Equities | GENERAL MILLS INC COM | 17,750.00 |
| Equities | GENERAL MILLS INC COM | 62,440.00 |
| Equities | GENERAL MILLS INC COM | 17,030.00 |
| Equities | GENERAL MILLS INC COM | 23,370.00 |
| Equities | GENERAL MILLS INC COM | 6,365.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | GENERAL MILLS INC COM | 51,200.00 |
| Equities | GENERAL MILLS INC COM | 14,000.00 |
| Equities | GENERAL MOLY INC COM STK | 4,987.00 |
| Equities | GENERAL MOLY INC COM STK | 1,700.00 |
| Equities | GENERAL MTRS CO JR PFD CONV SER B 4.75% | 4,825.00 |
| Equities | GENERAL MTRS CO JR PFD CONV SER B 4.75% | 21,425.00 |
| Equities | GENERAL STL HLDGS INC COM | 4,123.00 |
| Equities | GENERAL STL HLDGS INC COM | 1,800.00 |
| Equities | GENESCO INC COM | 3,356.00 |
| Equities | GENESCO INC COM | 1,400.00 |
| Equities | GENESEE & WYO INC CL A CL A | 4,403.00 |
| Equities | GENESEE & WYO INC CL A CL A | 1,900.00 |
| Equities | GENESIS WORLDWIDE INC COM | 6,900.00 |
| Equities | GENIE ENERGY LTD CL B CL B | 5,841.00 |
| Equities | GENIE ENERGY LTD CL B CL B | 2,500.00 |
| Equities | GENOMIC HEALTH INC COM | 2,687.00 |
| Equities | GENOMIC HEALTH INC COM | 1,200.00 |
| Equities | GENTING SINGAPORE PLC USD0.10 | 101,000.00 |
| Equities | GENTING SINGAPORE PLC USD0.10 | 393,000.00 |
| Equities | GENTIVA HEALTH SVCS INC COM | 4,955.00 |
| Equities | GENTIVA HEALTH SVCS INC COM | 1,700.00 |
| Equities | GENUINE PARTS CO COM | 12,504.00 |
| Equities | GENUINE PARTS CO COM | 4,294.00 |
| Equities | GENUINE PARTS CO COM | 14,015.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | GENUINE PARTS CO COM | 3,815.00 |
| Equities | GENVEC INC COM NEW | 606.00 |
| Equities | GENVEC INC COM NEW | 200.00 |
| Equities | GENWORTH FINL INC COM CL A COM CL A | 39,438.00 |
| Equities | GENWORTH FINL INC COM CL A COM CL A | 13,542.00 |
| Equities | GEO GROUP INC COM STK | 16,744.00 |
| Equities | GEO GROUP INC COM STK | 7,200.00 |
| Equities | GEOEYE INC COM STK | 4,491.00 |
| Equities | GEOEYE INC COM STK | 1,900.00 |
| 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 | GEORESOURCES INC COM | 1,575.00 |
| Equities | GEORESOURCES INC COM | 500.00 |
| Equities | GEORGIA GULF CORP COM PAR $0.01 NEW COM PAR $0.01 NEW | 255.00 |
| Equities | GERON CORP COM | 9,186.00 |
| Equities | GERON CORP COM | 3,200.00 |
| Equities | GETTY RLTY CORP NEW COM | 3,346.00 |
| Equities | GETTY RLTY CORP NEW COM | 1,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | GFI GROUP INC COM STK | 12,626.00 |
| Equities | GFI GROUP INC COM STK | 4,400.00 |
| Equities | GGERMAN AMERN BANCORP INC COM STK | 1,061.00 |
| Equities | GGERMAN AMERN BANCORP INC COM STK | 300.00 |
| Equities | GIBRALTAR INDS INC COM | 3,893.00 |
| Equities | GIBRALTAR INDS INC COM | 1,300.00 |
| Equities | GIGA TRONICS INC COM | 1,462.00 |
| Equities | GIGA TRONICS INC COM | 600.00 |
| Equities | GIGOPTIX INC COM STK | 1,788.00 |
| Equities | G-III APPAREL GROUP LTD COM | 2,122.00 |
| Equities | G-III APPAREL GROUP LTD COM | 700.00 |
| Equities | GILDAN ACTIVEWEAR COM NPV | 41,800.00 |
| Equities | GILDAN ACTIVEWEAR COM NPV | 18,100.00 |
| Equities | GILEAD SCIENCES INC | 60,341.00 |
| Equities | GILEAD SCIENCES INC | 20,720.00 |
| Equities | GLACIER BANCORP INC NEW COM | 10,956.00 |
| Equities | GLACIER BANCORP INC NEW COM | 4,800.00 |
| Equities | GLACIER WTR SVCS INC COM | 306.00 |
| Equities | GLACIER WTR SVCS INC COM | 100.00 |
| Equities | GLADSTONE CAP CORP COM | 731.00 |
| Equities | GLADSTONE CAP CORP COM | 300.00 |
| Equities | GLADSTONE COML CORP COM STK | 4,812.00 |
| Equities | GLADSTONE COML CORP COM STK | 1,900.00 |
| Equities | GLATFELTER | 5,331.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Equities | GLATFELTER | | 2,300.00 |
| Equities | GLAXOSMITHKLINE ORD GBP0.25 | | 337,881.00 |
| Equities | GLAXOSMITHKLINE ORD GBP0.25 | | 141,813.00 |
| Equities | GLAXOSMITHKLINE ORD GBP0.25 | | 17,609.00 |
| Equities | GLAXOSMITHKLINE ORD GBP0.25 | | 68,489.00 |
| Equities | GLEACHER & CO INC COM | | 10,748.00 |
| Equities | GLEACHER & CO INC COM | | 3,700.00 |
| Equities | GLIMCHER RLTY TR SH BEN INT SHS OF | BENEFICIAL INTEREST USD0.01 | 10,551.00 |
| Equities | GLIMCHER RLTY TR SH BEN INT SHS OF | BENEFICIAL INTEREST USD0.01 | 6,206.00 |
| Equities | GLOBAL BIO-CHEM TE HKD0.10 | | 8,594,000.00 |
| Equities | GLOBAL BIO-CHEM TE HKD0.10 | | 2,610,000.00 |
| Equities | GLOBAL CASH ACCESS HLDGS INC COM | | 15,845.00 |
| Equities | GLOBAL CASH ACCESS HLDGS INC COM | | 5,500.00 |
| Equities | GLOBAL INDEMNITY PLC COM USD0.0001 | | 1,004.00 |
| Equities | GLOBAL INDEMNITY PLC COM USD0.0001 | | 300.00 |
| Equities | GLOBAL PMTS INC COM | | 46,700.00 |
| Equities | GLOBAL PMTS INC COM | | 12,700.00 |
| Equities | GLOBAL SHIP LEASE INC CL A COM STK | | 131.00 |
| Equities | GLOBAL SOURCES LTD | | 3,325.00 |
| Equities | GLOBAL SOURCES LTD | | 1,100.00 |
| Equities | GLOBAL TECHNOLOGIES LTD CL A | | 3,768.00 |
| Equities | GLOBAL TECHNOLOGIES LTD CL A | | 300.00 |
| Equities | GLOBALSTAR INC COM | | 13,409.00 |
| Equities | GLOBALSTAR INC COM | | 4,700.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | GLOBE SPECIALTY METALS INC COM STK | 10,501.00 |
| Equities | GLOBE SPECIALTY METALS INC COM STK | 4,500.00 |
| Equities | GLOBECOMM SYS INC COM | 3,959.00 |
| Equities | GLOBECOMM SYS INC COM | 1,300.00 |
| Equities | GLOWPOINT INC COM NEW COM NEW | 1,543.00 |
| Equities | GLOWPOINT INC COM NEW COM NEW | 500.00 |
| Equities | GMX RES INC COM STK | 2,756.00 |
| Equities | GMX RES INC COM STK | 900.00 |
| Equities | GOLAR LNG LIMITED | 11,706.00 |
| Equities | GOLAR LNG LIMITED | 5,000.00 |
| Equities | GOLDCORP INC COM NPV | 46,000.00 |
| Equities | GOLDCORP INC COM NPV | 20,000.00 |
| Equities | GOLDCORP INC COM NPV | 4,470.00 |
| Equities | GOLDCORP INC COM NPV | 17,380.00 |
| Equities | GOLDEN EAGLE RETAI HKD0.10 | 67,000.00 |
| Equities | GOLDEN EAGLE RETAI HKD0.10 | 499,000.00 |
| Equities | GOLDEN ENTERPRISES INC COM | 9,055.00 |
| Equities | GOLDEN ENTERPRISES INC COM | 3,100.00 |
| Equities | GOLDFIELD CORP COM | 3,724.00 |
| Equities | GOLDFIELD CORP COM | 300.00 |
| Equities | GOLDMAN SACHS GROUP INC COM | 39,549.00 |
| Equities | GOLDMAN SACHS GROUP INC COM | 13,580.00 |
| Equities | GOODRICH CORPORATION | 10,059.00 |
| Equities | GOODRICH CORPORATION | 3,454.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | GOODRICH PETE CORP COM NEW | 2,406.00 |
| Equities | GOODRICH PETE CORP COM NEW | 800.00 |
| Equities | GOODYEAR TIRE & PFD CONV 5.875% | 6,505.00 |
| Equities | GOODYEAR TIRE & PFD CONV 5.875% | 28,595.00 |
| Equities | GOODYEAR TIRE & RUBBER CO COM | 19,630.00 |
| Equities | GOODYEAR TIRE & RUBBER CO COM | 6,740.00 |
| Equities | GOOGLE INC CL A CL A | 20,295.00 |
| Equities | GOOGLE INC CL A CL A | 6,969.00 |
| Equities | GOOGLE INC CL A CL A | 6,160.00 |
| Equities | GOOGLE INC CL A CL A | 1,665.00 |
| Equities | GORMAN RUPP CO COM | 5,989.00 |
| Equities | GORMAN RUPP CO COM | 2,100.00 |
| Equities | GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT | 1,300.00 |
| Equities | GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT | 500.00 |
| Equities | GP STRATEGIES CORP COM STK | 2,275.00 |
| Equities | GP STRATEGIES CORP COM STK | 700.00 |
| Equities | GRACE W R & CO DEL NEW COM STK | 10,105.00 |
| Equities | GRACE W R & CO DEL NEW COM STK | 4,300.00 |
| Equities | GRAFTECH INTL LTD COM | 7,295.00 |
| Equities | GRAFTECH INTL LTD COM | 3,167.00 |
| Equities | GRAHAM CORP COM STK | 3,703.00 |
| Equities | GRAHAM CORP COM STK | 1,700.00 |
| Equities | GRAHAM-FIELD HEALTH PRODS INC COM STK | 6,700.00 |
| Equities | GRAINGER W W INC COM | 4,875.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | GRAINGER W W INC COM | 1,674.00 |
| Equities | GRAMERCY CAP CORP COM STK | 25,819.00 |
| Equities | GRAMERCY CAP CORP COM STK | 10,300.00 |
| Equities | GRAN TIERRA ENERGY INC COM | 44,950.00 |
| Equities | GRAN TIERRA ENERGY INC COM | 17,723.00 |
| Equities | GRANITE BROADCASTING CORP COM NEW STK | 70.00 |
| Equities | GRANITE BROADCASTING CORP WT SER A EXP WTS | 174.00 |
| Equities | GRANITE BROADCASTING CORP WT SER B EXP WTS | 174.00 |
| Equities | GRANITE CONST INC COM | 4,740.00 |
| Equities | GRANITE CONST INC COM | 2,100.00 |
| Equities | GRAPHIC PACKAGING HLDG CO COM STK | 18,500.00 |
| Equities | GRAPHIC PACKAGING HLDG CO COM STK | 8,000.00 |
| Equities | GRAY T.V INC COM CL B | 4,812.00 |
| Equities | GRAY T.V INC COM CL B | 1,600.00 |
| Equities | GRAY TELEVISION INC CL A CL A | 1,856.00 |
| 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 ATLANTIC & PAC TEA INC COM STK | 3,154.00 |
| Equities | GREAT ATLANTIC & PAC TEA INC COM STK | 200.00 |
| Equities | GREAT LAKES DREDGE & DOCK CORP NEW COM | 14,004.00 |
| Equities | GREAT LAKES DREDGE & DOCK CORP NEW COM | 6,000.00 |
| Equities | GREAT SOUTHN BANCORP INC COM | 2,756.00 |
| Equities | GREAT SOUTHN BANCORP INC COM | 900.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | GREATBATCH INC COM | 3,927.00 |
| Equities | GREATBATCH INC COM | 1,700.00 |
| Equities | GREE INC NPV | 22,400.00 |
| Equities | GREE INC NPV | 8,200.00 |
| Equities | GREEN BANKSHARES INC COM NEW | 797.00 |
| Equities | GREEN BANKSHARES INC COM NEW | 200.00 |
| Equities | GREEN PLAINS RENEWABLE ENERGY INC COM STK | 437.00 |
| Equities | GREEN PLAINS RENEWABLE ENERGY INC COM STK | 100.00 |
| Equities | GREENBRIER COS INC COM STK | 5,724.00 |
| Equities | GREENBRIER COS INC COM STK | 2,500.00 |
| Equities | GREENHUNTER ENERGY INC COM STK | 1,431.00 |
| Equities | GREENHUNTER ENERGY INC COM STK | 100.00 |
| Equities | GREENLIGHT CAPITAL RE LTD CLASS A | 3,619.00 |
| Equities | GREENLIGHT CAPITAL RE LTD CLASS A | 1,600.00 |
| Equities | GRIFFIN LD & NURSERIES INC COM | 744.00 |
| Equities | GRIFFIN LD & NURSERIES INC COM | 200.00 |
| Equities | GRIFFON CORP COM | 10,546.00 |
| Equities | GRIFFON CORP COM | 4,500.00 |
| Equities | GROUP 1 AUTOMOTIVE INC COM | 2,906.00 |
| Equities | GROUP 1 AUTOMOTIVE INC COM | 1,200.00 |
| Equities | GRUBB & ELLIS CO COM PAR $0.01 | 6,543.00 |
| Equities | GRUBB & ELLIS CO COM PAR $0.01 | 400.00 |
| Equities | GRUPO AEROPORTUARIO DEL SURESTE S.A.B DEC.V. | 2,860.00 |
| Equities | GRUPO AEROPORTUARIO DEL SURESTE S.A.B DEC.V. | 770.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | GS YUASA CORP NPV | 48,000.00 |
| Equities | GS YUASA CORP NPV | 18,000.00 |
| Equities | GSE SYS INC COM STK | 3,246.00 |
| Equities | GSE SYS INC COM STK | 1,100.00 |
| Equities | GSV INC COM NEW | 670.00 |
| Equities | GSV INC COM NEW | 100.00 |
| Equities | GT ADVANCED TECHNOLOGIES INC COM USD0.01 | 10,012.00 |
| Equities | GT ADVANCED TECHNOLOGIES INC COM USD0.01 | 1,395.00 |
| Equities | GTR ATLC FINL CORP COM | 1,312.00 |
| Equities | GTSI CORP COM STK | 4,243.00 |
| Equities | GTSI CORP COM STK | 1,400.00 |
| Equities | GTX INC DEL COM | 15,368.00 |
| Equities | GTX INC DEL COM | 5,300.00 |
| Equities | GTY FED BANCSHARES INC COM | 1,594.00 |
| Equities | GTY FED BANCSHARES INC COM | 100.00 |
| Equities | GUANGZHOU AUTOMOBILE GROUP COMPANY LTD COMMON STOCK | 4,454,000.00 |
| Equities | GUANGZHOU AUTOMOBILE GROUP COMPANY LTD COMMON STOCK | 1,508,000.00 |
| Equities | GUARANTY BANCORP DEL COM STK | 6,343.00 |
| Equities | GUARANTY BANCORP DEL COM STK | 2,200.00 |
| Equities | GUIDED THERAPEUTICS INC COM | 2,162.00 |
| Equities | GUIDED THERAPEUTICS INC COM | 200.00 |
| Equities | GULF IS FABRICATION INC COM | 2,537.00 |
| Equities | GULF IS FABRICATION INC COM | 800.00 |
| Equities | GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A | 7,896.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A | 2,700.00 |
| Equities | GULFPORT ENERGY CORP COM NEW COM NEW | 5,462.00 |
| Equities | GULFPORT ENERGY CORP COM NEW COM NEW | 2,400.00 |
| Equities | GYRODYNE CO AMER INC REIT | 682.00 |
| Equities | GYRODYNE CO AMER INC REIT | 200.00 |
| Equities | H & E EQUIP SVCS INC COM | 2,363.00 |
| Equities | H & E EQUIP SVCS INC COM | 800.00 |
| Equities | H J HEINZ | 25,725.00 |
| Equities | H J HEINZ | 8,834.00 |
| Equities | H20 RETAILING SHS | 39,000.00 |
| Equities | H20 RETAILING SHS | 14,000.00 |
| Equities | H3 CVR(CONTINGENT VALUE RIGHTS) | 10,100.00 |
| Equities | HACKETT GROUP INC COM STK | 7,559.00 |
| Equities | HACKETT GROUP INC COM STK | 2,600.00 |
| Equities | HAEMONETICS CORP MASS COM | 3,462.00 |
| Equities | HAEMONETICS CORP MASS COM | 1,500.00 |
| Equities | HAIN CELESTIAL GROUP INC COM | 5,233.00 |
| Equities | HAIN CELESTIAL GROUP INC COM | 2,200.00 |
| Equities | HALLIBURTON CO COM | 73,919.00 |
| Equities | HALLIBURTON CO COM | 25,382.00 |
| Equities | HALLIBURTON CO COM | 49,740.00 |
| Equities | HALLIBURTON CO COM | 13,570.00 |
| Equities | HALLMARK FINL SVCS INC COM NEW COM NEW | 1,444.00 |
| Equities | HALLMARK FINL SVCS INC COM NEW COM NEW | 500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | HALLWOOD GROUP INC COM PAR $0.10 | 612.00 |
| Equities | HALLWOOD GROUP INC COM PAR $0.10 | 200.00 |
| Equities | HALOZYME THERAPEUTICS INC COM | 8,251.00 |
| Equities | HALOZYME THERAPEUTICS INC COM | 2,800.00 |
| 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 | 7,070.00 |
| Equities | HANCOCK HLDG CO COM | 3,000.00 |
| Equities | HANDLEMAN CO COM | 6,280.00 |
| Equities | HANDLEMAN CO COM | 400.00 |
| Equities | HANG LUNG PROPERTIES HKD1 | 152,000.00 |
| Equities | HANG LUNG PROPERTIES HKD1 | 375,000.00 |
| Equities | HANG SENG BANK HKD5 | 472,800.00 |
| Equities | HANG SENG BANK HKD5 | 162,100.00 |
| Equities | HANGER ORTHOPEDIC GROUP COM NEW | 6,030.00 |
| Equities | HANGER ORTHOPEDIC GROUP COM NEW | 2,600.00 |
| Equities | HANMI FINL CORP COM NEW COM NEW | 588.00 |
| Equities | HANMI FINL CORP COM NEW COM NEW | 200.00 |
| Equities | HANSEN MED INC COM STK | 1,881.00 |
| Equities | HANSEN MED INC COM STK | 600.00 |
| Equities | HARBINGER GROUP INC COM | 4,173.00 |
| Equities | HARBINGER GROUP INC COM | 1,400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | HARBOR BIOSCIENCES INC COM NEW COM NEW | 994.00 |
| Equities | HARBOR BIOSCIENCES INC COM NEW COM NEW | 100.00 |
| Equities | HARBOURTON CAP GROUP INC FORMERLY HARBO COM NEW COM NEW | 233.00 |
| Equities | HARDINGE INC COM | 3,237.00 |
| Equities | HARDINGE INC COM | 1,100.00 |
| Equities | HARLEY DAVIDSON COM USD0.01 | 18,667.00 |
| Equities | HARLEY DAVIDSON COM USD0.01 | 6,410.00 |
| Equities | HARLEYSVILLE GROUP INC COM | 4,467.00 |
| Equities | HARLEYSVILLE GROUP INC COM | 2,000.00 |
| Equities | HARMAN INTL INDS INC NEW COM STK USD0.01 | 13,100.00 |
| Equities | HARMAN INTL INDS INC NEW COM STK USD0.01 | 5,632.00 |
| Equities | HARMAN INTL INDS INC NEW COM STK USD0.01 | 1,934.00 |
| Equities | HARMONIC INC COM | 10,730.00 |
| Equities | HARMONIC INC COM | 3,700.00 |
| Equities | HARRIS & HARRIS GROUP INC COM | 2,231.00 |
| Equities | HARRIS & HARRIS GROUP INC COM | 700.00 |
| Equities | HARRIS CORP COM | 9,303.00 |
| Equities | HARRIS CORP COM | 3,194.00 |
| Equities | HARRIS INTERACTIVE INC COM STCK | 5,641.00 |
| Equities | HARRIS INTERACTIVE INC COM STCK | 400.00 |
| Equities | HARSCO CORP COM | 93,624.00 |
| Equities | HARSCO CORP COM | 25,500.00 |
| Equities | HARTE-HANKS INC COM (NEW) | 7,874.00 |
| Equities | HARTE-HANKS INC COM (NEW) | 2,700.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | HARTFORD FINL SVCS GROUP INC COM | 35,807.00 |
| Equities | HARTFORD FINL SVCS GROUP INC COM | 12,296.00 |
| Equities | HARVARD BIOSCIENCE INC COM | 5,862.00 |
| Equities | HARVARD BIOSCIENCE INC COM | 2,000.00 |
| Equities | HARVEST NAT RES INC COM | 6,474.00 |
| Equities | HARVEST NAT RES INC COM | 2,200.00 |
| Equities | HASBRO INC COM | 9,326.00 |
| Equities | HASBRO INC COM | 3,202.00 |
| Equities | HASTINGS ENTMT INC COM | 2,581.00 |
| Equities | HASTINGS ENTMT INC COM | 900.00 |
| Equities | HASTINGS MFG CO COM | 162.00 |
| Equities | HASTINGS MFG CO COM | 100.00 |
| Equities | HATTERAS FINL CORP COM REIT | 5,768.00 |
| Equities | HATTERAS FINL CORP COM REIT | 2,500.00 |
| Equities | HAUPPAUGE DIGITAL INC COM | 3,200.00 |
| Equities | HAUPPAUGE DIGITAL INC COM | 1,400.00 |
| Equities | HAVERTY FURNITURE COS INC COM STK | 2,931.00 |
| Equities | HAVERTY FURNITURE COS INC COM STK | 1,000.00 |
| Equities | HAWAIIAN HLDGS INC COM | 8,749.00 |
| Equities | HAWAIIAN HLDGS INC COM | 3,000.00 |
| Equities | HAWKINS INC COM | 3,251.00 |
| Equities | HAWKINS INC COM | 1,400.00 |
| Equities | HAWTHORN BANCSHARES INC COM STK | 152.00 |
| Equities | HAYDEN HALL INC COM | 1.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | HAYNES INTL INC COM NEW COM NEW | 1,330.00 |
| Equities | HAYNES INTL INC COM NEW COM NEW | 400.00 |
| Equities | HCP INC COM REIT | 32,759.00 |
| Equities | HCP INC COM REIT | 11,249.00 |
| Equities | HEADWATERS INC COM | 5,937.00 |
| Equities | HEADWATERS INC COM | 2,000.00 |
| Equities | HEALTH CARE REIT INC COM | 15,245.00 |
| Equities | HEALTH CARE REIT INC COM | 5,235.00 |
| Equities | HEALTHCARE RLTY TR | 8,215.00 |
| Equities | HEALTHCARE RLTY TR | 3,500.00 |
| Equities | HEALTHCARE SVCS GROUP INC COM | 11,815.00 |
| Equities | HEALTHCARE SVCS GROUP INC COM | 5,100.00 |
| Equities | HEALTHSOUTH CORP COM NEW STK | 15,196.00 |
| Equities | HEALTHSOUTH CORP COM NEW STK | 6,600.00 |
| Equities | HEALTHSTREAM INC COM STK ISIN# US42222N1037 | 1,689.00 |
| Equities | HEALTHSTREAM INC COM STK ISIN# US42222N1037 | 500.00 |
| Equities | HEALTHWAREHOUSE.COM INC COMMON STOCK | 409.00 |
| 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 | 3,762.00 |
| Equities | HEALTHWAYS INC COM STK | 1,300.00 |
| Equities | HEARTLAND EXPRESS INC COM | 14,071.00 |
| Equities | HEARTLAND EXPRESS INC COM | 6,000.00 |
| Equities | HEARTLAND FINL USA INC COM STK | 945.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | HEARTLAND FINL USA INC COM STK | 300.00 |
| Equities | HEARTLAND PMT SYS INC COM STK | 8,449.00 |
| Equities | HEARTLAND PMT SYS INC COM STK | 58,900.00 |
| Equities | HEARTLAND PMT SYS INC COM STK | 16,100.00 |
| Equities | HEARTLAND PMT SYS INC COM STK | 3,600.00 |
| Equities | HEARUSA INC | 407.00 |
| Equities | HEARUSA INC | 100.00 |
| Equities | HECLA MNG CO COM | 37,188.00 |
| Equities | HECLA MNG CO COM | 16,000.00 |
| Equities | HEI INC COM | 1,344.00 |
| Equities | HEI INC COM | 100.00 |
| Equities | HEICO CORP NEW COM | 3,971.00 |
| Equities | HEICO CORP NEW COM | 1,700.00 |
| Equities | HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023 | 1,881.00 |
| Equities | HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023 | 600.00 |
| Equities | HEINEKEN NV EUR1.60 | 28,881.00 |
| Equities | HEINEKEN NV EUR1.60 | 9,780.00 |
| Equities | HELICOS BIOSCIENCES CORP COM | 197.00 |
| Equities | HELICOS BIOSCIENCES CORP COM | 100.00 |
| Equities | HELIOS & MATHESON INFORMATION TECHNOLOGYINC COM NEW | 175.00 |
| Equities | HELIOS & MATHESON INFORMATION TECHNOLOGYINC COM NEW | 100.00 |
| Equities | HELIX ENERGY SOLUTIONS GROUP INC COM STK | 16,267.00 |
| Equities | HELIX ENERGY SOLUTIONS GROUP INC COM STK | 6,900.00 |
| Equities | HELM CAP GROUP INC COM | 600.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | HELMERICH & PAYNE INC COM | 8,607.00 |
| Equities | HELMERICH & PAYNE INC COM | 2,956.00 |
| 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 | HENKEL AG & CO KGAA NON-VTG PRF NPV | 2,252.00 |
| Equities | HENKEL AG & CO KGAA NON-VTG PRF NPV | 8,279.00 |
| Equities | HENKEL AG & CO KGAA NPV(BR) | 378.00 |
| Equities | HENKEL AG & CO KGAA NPV(BR) | 1,256.00 |
| Equities | HENNES & MAURITZ SER'B'NPV | 138,582.00 |
| Equities | HENNES & MAURITZ SER'B'NPV | 58,155.00 |
| Equities | HENRY JACK & ASSOC INC COM | 10,922.00 |
| Equities | HENRY JACK & ASSOC INC COM | 68,000.00 |
| Equities | HENRY JACK & ASSOC INC COM | 18,500.00 |
| Equities | HENRY JACK & ASSOC INC COM | 4,800.00 |
| Equities | HERCULES OFFSHORE INC COM STK | 510.00 |
| Equities | HERCULES OFFSHORE INC COM STK | 100.00 |
| Equities | HERITAGE COMM CORP COM STK | 2,113.00 |
| Equities | HERITAGE COMM CORP COM STK | 700.00 |
| Equities | HERITAGE FINL CORP WASH COM | 2,662.00 |
| Equities | HERITAGE FINL CORP WASH COM | 900.00 |
| Equities | HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT | 25,356.00 |
| Equities | HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT | 10,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM | 12,297.00 |
| Equities | HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM | 4,223.00 |
| Equities | HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM | 38,170.00 |
| Equities | HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM | 10,430.00 |
| Equities | HESKA CORP COM RESTRICTED NEW STOCK | 1,164.00 |
| Equities | HESKA CORP COM RESTRICTED NEW STOCK | 400.00 |
| Equities | HESS CORP COM STK | 23,940.00 |
| Equities | HESS CORP COM STK | 8,221.00 |
| Equities | HEWLETT PACKARD CO COM | 159,618.00 |
| Equities | HEWLETT PACKARD CO COM | 54,810.00 |
| Equities | HEXCEL CORP NEW COM | 11,361.00 |
| Equities | HEXCEL CORP NEW COM | 84,470.00 |
| Equities | HEXCEL CORP NEW COM | 23,040.00 |
| Equities | HEXCEL CORP NEW COM | 4,900.00 |
| Equities | HF FINL CORP COM | 1,990.00 |
| Equities | HF FINL CORP COM | 600.00 |
| Equities | HHGREGG INC COM STK | 6,475.00 |
| Equities | HHGREGG INC COM STK | 2,800.00 |
| Equities | HIBBETT SPORTS INC COM STK | 3,710.00 |
| Equities | HIBBETT SPORTS INC COM STK | 1,700.00 |
| Equities | HICKORY TECH CORP COM | 4,211.00 |
| Equities | HICKORY TECH CORP COM | 1,400.00 |
| Equities | HIGHWOODS PPTYS INC COM | 10,524.00 |
| Equities | HIGHWOODS PPTYS INC COM | 4,500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | HIKMA PHARMACEUTIC ORD GBP0.10 | 23,134.00 |
| Equities | HIKMA PHARMACEUTIC ORD GBP0.10 | 89,984.00 |
| Equities | HILL INTL INC COM | 5,381.00 |
| Equities | HILL INTL INC COM | 1,800.00 |
| Equities | HILLENBRAND INC COM STK | 5,633.00 |
| Equities | HILLENBRAND INC COM STK | 24,815.00 |
| Equities | HILLENBRAND INC COM STK | 6,780.00 |
| Equities | HILLENBRAND INC COM STK | 1,085.00 |
| Equities | HILLTOP HLDGS INC COM STK | 4,199.00 |
| Equities | HILLTOP HLDGS INC COM STK | 1,400.00 |
| Equities | HINES HORTICULTURE INC COM STK | 21,200.00 |
| Equities | HINGHAM INSTN SVGS MASS COM | 206.00 |
| Equities | HISPANIC EXPRESS INC & BANNER CENT FIN CO | 200.00 |
| Equities | HITACHI METALS NPV | 121,000.00 |
| Equities | HITACHI METALS NPV | 44,000.00 |
| Equities | HITACHI NPV | 373,000.00 |
| Equities | HITACHI NPV | 136,000.00 |
| Equities | HITACHI TRANSPORT NPV | 75,700.00 |
| Equities | HITACHI TRANSPORT NPV | 27,600.00 |
| Equities | HI-TECH PHARMACAL INC COM | 2,183.00 |
| Equities | HI-TECH PHARMACAL INC COM | 1,000.00 |
| Equities | HITTITE MICROWAVE CORP COM STK | 3,476.00 |
| Equities | HITTITE MICROWAVE CORP COM STK | 1,500.00 |
| Equities | HKN INC COM STK | 1,706.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | HKN INC COM STK | 500.00 |
| Equities | HKT TRUST AND HKT SHARE STAPLED UNIT | 1,276,000.00 |
| Equities | HKT TRUST AND HKT SHARE STAPLED UNIT | 531,000.00 |
| Equities | HLTH MGMT ASSOC INC NEW CL A COM | 28,546.00 |
| Equities | HLTH MGMT ASSOC INC NEW CL A COM | 12,200.00 |
| Equities | HMN FINL INC COM | 1,637.00 |
| Equities | HMN FINL INC COM | 700.00 |
| Equities | HMS HLDGS CORP COM | 13,011.00 |
| Equities | HMS HLDGS CORP COM | 5,600.00 |
| Equities | HN POWER INTL CO 'H'CNY1 | 9,144,000.00 |
| Equities | HN POWER INTL CO 'H'CNY1 | 3,090,000.00 |
| Equities | HNI CORP COM | 8,105.00 |
| Equities | HNI CORP COM | 3,500.00 |
| Equities | HOLLY ENERGY PARTNERS L P | 13,100.00 |
| Equities | HOLLY ENERGY PARTNERS L P | 1,455.00 |
| Equities | HOLLYFRONTIER CORP COM | 19,102.00 |
| Equities | HOLLYFRONTIER CORP COM | 4,300.00 |
| Equities | HOLLYWOOD MEDIA CORP COM | 3,739.00 |
| Equities | HOLLYWOOD MEDIA CORP COM | 1,300.00 |
| Equities | HOLOGIC INC COM | 14,300.00 |
| Equities | HOLOGIC INC COM | 128,400.00 |
| Equities | HOLOGIC INC COM | 35,000.00 |
| Equities | HOLOGRAPHIC STORAGE LTD COM | 43.00 |
| Equities | HOME BANCSHARES INC COM | 4,260.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | HOME BANCSHARES INC COM | 1,900.00 |
| Equities | HOME DEPOT INC COM | 123,838.00 |
| Equities | HOME DEPOT INC COM | 42,524.00 |
| Equities | HOME DEPOT INC COM | 43,820.00 |
| Equities | HOME DEPOT INC COM | 11,960.00 |
| Equities | HOME FED BANCORP INC MD COM STK | 1,248.00 |
| Equities | HOME FED BANCORP INC MD COM STK | 400.00 |
| Equities | HOME PROPS INC COM | 6,182.00 |
| Equities | HOME PROPS INC COM | 2,700.00 |
| Equities | HOME RETAIL GROUP ORD GBP0.10 | 2,295,622.00 |
| Equities | HOME RETAIL GROUP ORD GBP0.10 | 877,905.00 |
| Equities | HOMEBANC CORP GA COM | 25,900.00 |
| Equities | HONDA MOTOR CO NPV | 150,600.00 |
| Equities | HONDA MOTOR CO NPV | 55,000.00 |
| Equities | HONDA MOTOR CO NPV | 13,900.00 |
| Equities | HONDA MOTOR CO NPV | 54,100.00 |
| Equities | HONEYWELL INTL INC COM STK | 62,137.00 |
| Equities | HONEYWELL INTL INC COM STK | 21,337.00 |
| Equities | HONG KONG EXCHANGES & CLEAR | 69,700.00 |
| Equities | HONG KONG EXCHANGES & CLEAR | 29,000.00 |
| Equities | HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG) | 92,000.00 |
| Equities | HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG) | 38,000.00 |
| Equities | HOOPER HOLMES INC COM | 11,623.00 |
| Equities | HOOPER HOLMES INC COM | 700.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | HOPFED BANCORP INC COM | 1,963.00 |
| Equities | HOPFED BANCORP INC COM | 612.00 |
| Equities | HORACE MANN EDUCATORS CORP COM | 9,080.00 |
| Equities | HORACE MANN EDUCATORS CORP COM | 3,800.00 |
| Equities | HORMEL FOODS CORP COM | 11,079.00 |
| Equities | HORMEL FOODS CORP COM | 3,804.00 |
| Equities | HORMEL FOODS CORP COM | 71,700.00 |
| Equities | HORMEL FOODS CORP COM | 19,600.00 |
| Equities | HORNBECK OFFSHORE SVCS INC NEW COM | 3,200.00 |
| Equities | HORNBECK OFFSHORE SVCS INC NEW COM | 1,400.00 |
| Equities | HORSEHEAD HLDG CORP COM STK | 4,462.00 |
| Equities | HORSEHEAD HLDG CORP COM STK | 1,500.00 |
| Equities | HOSPIRA INC COM | 13,231.00 |
| Equities | HOSPIRA INC COM | 4,543.00 |
| Equities | HOST HOTELS & RESORTS INC REIT | 56,734.00 |
| Equities | HOST HOTELS & RESORTS INC REIT | 19,481.00 |
| Equities | HOT TOPIC INC COM | 13,282.00 |
| Equities | HOT TOPIC INC COM | 5,700.00 |
| Equities | HOUSE FOODS CORP NPV | 28,300.00 |
| Equities | HOUSE FOODS CORP NPV | 10,300.00 |
| Equities | HOUSTON WIRE & CABLE CO COM STK | 962.00 |
| Equities | HOUSTON WIRE & CABLE CO COM STK | 300.00 |
| Equities | HOVNANIAN ENTERPRISES INC CL A | 7,699.00 |
| Equities | HOVNANIAN ENTERPRISES INC CL A | 2,700.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | HSBC HLDGS ORD USD0.50(UK REG) | 1,015,200.00 |
| Equities | HSBC HLDGS ORD USD0.50(UK REG) | 426,000.00 |
| Equities | HSBC HLDGS ORD USD0.50(UK REG) | 2,064,591.00 |
| Equities | HSBC HLDGS ORD USD0.50(UK REG) | 699,128.00 |
| Equities | HSBC HLDGS ORD USD0.50(UK REG) | 91,501.00 |
| Equities | HSBC HLDGS ORD USD0.50(UK REG) | 355,724.00 |
| Equities | HSBC USA INC NEW DEPOSITARY SH REPSTG 1/40TH PFD SER H PFD STK | 3,750.00 |
| Equities | HSBC USA INC NEW DEPOSITARY SH REPSTG 1/40TH PFD SER H PFD STK | 16,250.00 |
| Equities | HSN INC NEW COM | 11,461.00 |
| Equities | HSN INC NEW COM | 5,000.00 |
| Equities | HSTN AMERN ENERGY CORP COM | 2,712.00 |
| Equities | HSTN AMERN ENERGY CORP COM | 900.00 |
| Equities | HUB GROUP INC CL A | 6,937.00 |
| Equities | HUB GROUP INC CL A | 3,000.00 |
| Equities | HUDSON CITY BANCORP INC COM STK | 42,374.00 |
| Equities | HUDSON CITY BANCORP INC COM STK | 14,550.00 |
| Equities | HUDSON HIGHLAND GROUP INC COM | 787.00 |
| Equities | HUDSON HIGHLAND GROUP INC COM | 200.00 |
| Equities | HUFFY CORP COM | 5,000.00 |
| Equities | HUMANA INC COM | 35,200.00 |
| Equities | HUMANA INC COM | 13,135.00 |
| Equities | HUMANA INC COM | 4,510.00 |
| Equities | HUNT J B TRANS SVCS INC COM | 38,170.00 |
| Equities | HUNT J B TRANS SVCS INC COM | 10,410.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | HUNTINGTON BANCSHARES INC COM | 69,413.00 |
| Equities | HUNTINGTON BANCSHARES INC COM | 23,835.00 |
| Equities | HURCO CO COM | 1,706.00 |
| Equities | HURCO CO COM | 500.00 |
| Equities | HURON CONSULTING GROUP INC COM STK | 2,461.00 |
| Equities | HURON CONSULTING GROUP INC COM STK | 1,100.00 |
| Equities | HUSKY ENERGY INC COM NPV | 275,126.00 |
| Equities | HUSKY ENERGY INC COM NPV | 93,163.00 |
| Equities | HUSQVARNA AB SER'B'NPV | 433,859.00 |
| Equities | HUSQVARNA AB SER'B'NPV | 165,940.00 |
| Equities | HUTCHINSON TECH INC COM | 3,587.00 |
| Equities | HUTCHINSON TECH INC COM | 1,200.00 |
| Equities | HUTCHISON WHAMPOA HKD0.25 | 220,000.00 |
| Equities | HUTCHISON WHAMPOA HKD0.25 | 92,000.00 |
| Equities | HUTTIG BLDG PRODS INC COM | 3,243.00 |
| Equities | HUTTIG BLDG PRODS INC COM | 200.00 |
| Equities | HYBRID ENERGY HLDGS INC COM | 46.00 |
| Equities | HYBRID ENERGY HLDGS INC COM | 59.00 |
| Equities | HYBRID ENERGY HLDGS INC COM | 100.00 |
| Equities | HYPERDYNAMICS CORP COM | 3,981.00 |
| Equities | HYPERDYNAMICS CORP COM | 1,300.00 |
| Equities | HYPERFEED TECHNOLOGIES INC COM NEW STK | 206.00 |
| Equities | HYUNDAI MOTOR CO KRW5000 | 755.00 |
| Equities | HYUNDAI MOTOR CO KRW5000 | 2,934.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | I D SYS INC DEL COM | 2,318.00 |
| Equities | I D SYS INC DEL COM | 800.00 |
| Equities | IAC / INTERACTIVECORP COM PAR $.001 STK | 61,700.00 |
| Equities | IBERIABANK CORP COM | 4,260.00 |
| Equities | IBERIABANK CORP COM | 1,900.00 |
| Equities | ICAD INC COM STK | 6,037.00 |
| Equities | ICAD INC COM STK | 2,100.00 |
| Equities | ICF INTL INC COM STK | 1,756.00 |
| Equities | ICF INTL INC COM STK | 600.00 |
| Equities | ICG GROUP INC COM | 4,768.00 |
| Equities | ICG GROUP INC COM | 1,600.00 |
| Equities | ICONIX BRAND GROUP INC COM | 9,726.00 |
| Equities | ICONIX BRAND GROUP INC COM | 4,200.00 |
| Equities | ICTC GROUP INC CL A CL A | 1.00 |
| Equities | ICU MED INC COM | 1,815.00 |
| Equities | ICU MED INC COM | 600.00 |
| Equities | IDACORP INC COM | 6,587.00 |
| Equities | IDACORP INC COM | 2,800.00 |
| Equities | IDENIX PHARMACEUTICALS INC COM | 7,699.00 |
| Equities | IDENIX PHARMACEUTICALS INC COM | 2,700.00 |
| Equities | IDENTIVE GROUP INC COM | 4,068.00 |
| Equities | IDENTIVE GROUP INC COM | 1,400.00 |
| Equities | IDERA PHARMACEUTICALS INC COM NEW STK | 2,340.00 |
| Equities | IDERA PHARMACEUTICALS INC COM NEW STK | 800.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | IDEX CORP COM | 62,520.00 |
| Equities | IDEX CORP COM | 17,050.00 |
| Equities | IDEXX LABS INC | 7,730.00 |
| Equities | IDEXX LABS INC | 2,110.00 |
| Equities | IDNA INC COM STK | 2,687.00 |
| Equities | IDNA INC COM STK | 200.00 |
| Equities | IDT CORP CL B NEW CL B NEW | 5,841.00 |
| Equities | IDT CORP CL B NEW CL B NEW | 2,500.00 |
| Equities | IEC ELECTRS CORP NEW COM | 3,500.00 |
| Equities | IEC ELECTRS CORP NEW COM | 1,200.00 |
| Equities | IENTERTAINMENT NETWORK INC COM | 831.00 |
| Equities | IGATE CORP COM STK ISIN# US45169U1051 | 9,770.00 |
| Equities | IGATE CORP COM STK ISIN# US45169U1051 | 4,200.00 |
| Equities | IGI LAB INC | 831.00 |
| Equities | IGI LAB INC | 200.00 |
| Equities | IGO INC COM STK | 2,944.00 |
| Equities | IGO INC COM STK | 1,000.00 |
| Equities | II-VI INC COM | 10,518.00 |
| Equities | II-VI INC COM | 4,400.00 |
| Equities | IKANOS COMMUNICATIONS COM | 4,739.00 |
| Equities | IKANOS COMMUNICATIONS COM | 1,600.00 |
| Equities | ILIAD NPV | 1,492.00 |
| Equities | ILIAD NPV | 5,811.00 |
| Equities | ILL TOOL WKS INC COM | 38,816.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ILL TOOL WKS INC COM | 13,329.00 |
| Equities | ILUKA RESOURCES NPV | 32,339.00 |
| Equities | ILUKA RESOURCES NPV | 13,448.00 |
| Equities | ILX RESORTS INCORPORATED CONTRA COMMON STOCK | 2,500.00 |
| Equities | IMAGE ENTMT INC COM NEW STK | 6,193.00 |
| Equities | IMAGE ENTMT INC COM NEW STK | 400.00 |
| Equities | IMAGEWARE SYS INC COM | 1,269.00 |
| Equities | IMAGEWARE SYS INC COM | 400.00 |
| Equities | IMAGINON INC COM NEW | 667.00 |
| Equities | IMATION CORP COM | 9,430.00 |
| Equities | IMATION CORP COM | 3,300.00 |
| Equities | IMMERSION CORP COM | 2,406.00 |
| Equities | IMMERSION CORP COM | 800.00 |
| Equities | IMMUNOGEN INC COM | 14,223.00 |
| Equities | IMMUNOGEN INC COM | 6,100.00 |
| Equities | IMMUNOMEDICS INC COM | 9,974.00 |
| Equities | IMMUNOMEDICS INC COM | 3,500.00 |
| Equities | IMPAC MTG HLDGS INC COM NEW COM NEW | 858.00 |
| Equities | IMPAC MTG HLDGS INC COM NEW COM NEW | 300.00 |
| Equities | IMPATH INC COM | 18,800.00 |
| Equities | IMPAX LABORATORIES INC COM | 15,173.00 |
| Equities | IMPAX LABORATORIES INC COM | 6,600.00 |
| Equities | IMPERIAL SUGAR CO NEW COM NEW COM NEW | 83.00 |
| Equities | IMPERIAL TOBACCO ORD GBP0.10 | 132,187.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | IMPERIAL TOBACCO ORD GBP0.10 | 55,471.00 |
| Equities | IMPERIAL TOBACCO ORD GBP0.10 | 8,506.00 |
| Equities | IMPERIAL TOBACCO ORD GBP0.10 | 33,085.00 |
| Equities | INCOMNET INC COM NEW | 300.00 |
| Equities | INCONTACT INC COM | 131.00 |
| Equities | INCYTE CORP COM | 13,054.00 |
| Equities | INCYTE CORP COM | 5,600.00 |
| 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 | 3,187.00 |
| Equities | INDEPENDENCE HLDG CO NEW COM NEW | 1,075.00 |
| Equities | INDEPENDENT BK CORP MASS COM | 5,243.00 |
| Equities | INDEPENDENT BK CORP MASS COM | 2,200.00 |
| Equities | INDEPENDENT BK CORPORATION | 207.00 |
| Equities | INDEPENDENT BK CORPORATION | 200.00 |
| Equities | INDIANA CMNTY BANCORP COM STK | 1,312.00 |
| Equities | INDIANA CMNTY BANCORP COM STK | 400.00 |
| Equities | INDITEX EUR0.15 | 53,555.00 |
| Equities | INDITEX EUR0.15 | 22,474.00 |
| Equities | INDUSTRIAL & COMMERCIAL BANK CHINA 'H' | 6,700,000.00 |
| Equities | INDUSTRIAL & COMMERCIAL BANK CHINA 'H' | 2,269,000.00 |
| Equities | INDYMAC BANCORP INC COM | 25,800.00 |
| Equities | INFINERA CORP COM STK USD0.001 | 12,341.00 |
| Equities | INFINERA CORP COM STK USD0.001 | 5,300.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | INFINITY ENERGY RES INC | 1,837.00 |
| Equities | INFINITY ENERGY RES INC | 600.00 |
| Equities | INFINITY PHARMACEUTICALS INC COM STK | 2,078.00 |
| Equities | INFINITY PHARMACEUTICALS INC COM STK | 700.00 |
| Equities | INFINITY PPTY & CAS CORP COM | 2,338.00 |
| Equities | INFINITY PPTY & CAS CORP COM | 1,000.00 |
| Equities | INFOSPACE INC COM PAR $.0001 COM PAR $.0001 | 4,217.00 |
| Equities | INFOSPACE INC COM PAR $.0001 COM PAR $.0001 | 1,400.00 |
| Equities | ING GROEP NV CVA EUR0.24 | 493,600.00 |
| Equities | ING GROEP NV CVA EUR0.24 | 207,100.00 |
| Equities | ING GROEP NV CVA EUR0.24 | 48,984.00 |
| Equities | ING GROEP NV CVA EUR0.24 | 190,539.00 |
| Equities | INGERSOLL-RAND PLC COM STK | 25,078.00 |
| Equities | INGERSOLL-RAND PLC COM STK | 8,611.00 |
| Equities | INGLES MKTS INC CL A | 9,059.00 |
| Equities | INGLES MKTS INC CL A | 4,000.00 |
| Equities | INLAND REAL ESTATE CORP COM NEW STK | 9,099.00 |
| Equities | INLAND REAL ESTATE CORP COM NEW STK | 6,200.00 |
| Equities | INNERWORKINGS INC COM | 976.00 |
| Equities | INNERWORKINGS INC COM | 300.00 |
| Equities | INNODATA ISOGEN INC COM NEW | 5,206.00 |
| Equities | INNODATA ISOGEN INC COM NEW | 1,800.00 |
| Equities | INNOPHOS HLDGS INC COM STK | 2,471.00 |
| Equities | INNOPHOS HLDGS INC COM STK | 1,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | INNOSPEC INC COM STK | 2,818.00 |
| Equities | INNOSPEC INC COM STK | 1,200.00 |
| Equities | INNOTRAC CORP COM STK | 3,325.00 |
| Equities | INNOTRAC CORP COM STK | 1,100.00 |
| Equities | INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054 | 3,478.00 |
| Equities | INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054 | 1,200.00 |
| Equities | INNOVEX INC COM | 7,843.00 |
| Equities | INNOVEX INC COM | 500.00 |
| Equities | INPEX CORPORATION NPV | 95.00 |
| Equities | INPEX CORPORATION NPV | 35.00 |
| Equities | INPEX CORPORATION NPV | 678.00 |
| Equities | INPEX CORPORATION NPV | 223.00 |
| Equities | INPLAY TECHNOLOGIES INC COM | 6,200.00 |
| Equities | INSIGHT ENTERPRISES INC COM | 5,637.00 |
| Equities | INSIGHT ENTERPRISES INC COM | 2,500.00 |
| Equities | INSIGNIA SYS INC COM | 2,756.00 |
| 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 | 1,024.00 |
| Equities | INSMED INC COM PAR $.01 | 300.00 |
| Equities | INSPERITY INC COM | 4,631.00 |
| Equities | INSPERITY INC COM | 2,000.00 |
| Equities | INSTEEL INDS INC COM | 4,462.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | INSTEEL INDS INC COM | 1,500.00 |
| Equities | INSTITUTIONAL FINL MKTS INC COM | 376.00 |
| Equities | INSTITUTIONAL FINL MKTS INC COM | 100.00 |
| Equities | INSULET CORP COM STK | 3,237.00 |
| Equities | INSULET CORP COM STK | 1,100.00 |
| Equities | INSYS THERAPEUTICS INC NEW COM NEW USD0.0002145 (POST REV-SPLI | 68.00 |
| Equities | INTACT FINANCIAL CORPORATION 144A COM DUMMY | 5,800.00 |
| Equities | INTACT FINANCIAL CORPORATION 144A COM DUMMY | 2,500.00 |
| Equities | INTACT FINL CORP COM NPV | 31,000.00 |
| Equities | INTACT FINL CORP COM NPV | 13,700.00 |
| Equities | INTEGRA BK CORP COM | 2,471.00 |
| Equities | INTEGRA BK CORP COM | 200.00 |
| Equities | INTEGRA LIFESCIENCES HLDG CORP COM DESP | 3,331.00 |
| Equities | INTEGRA LIFESCIENCES HLDG CORP COM DESP | 1,400.00 |
| Equities | INTEGRAL VISION INC COM ISIN US45811H1068 | 3,989.00 |
| Equities | INTEGRAL VISION INC COM ISIN US45811H1068 | 300.00 |
| Equities | INTEGRAMED AMER INC COM NEW | 2,368.00 |
| Equities | INTEGRAMED AMER INC COM NEW | 800.00 |
| Equities | INTEGRATED DEVICE TECHNOLOGY INC COM | 19,914.00 |
| Equities | INTEGRATED DEVICE TECHNOLOGY INC COM | 8,500.00 |
| Equities | INTEGRATED ELECTRICAL SVCS INC COM NEW STK | 398.00 |
| Equities | INTEGRATED ELECTRICAL SVCS INC COM NEW STK | 100.00 |
| Equities | INTEGRATED SILICON SOLUTION INC COM | 4,506.00 |
| Equities | INTEGRATED SILICON SOLUTION INC COM | 1,500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | INTEGRYS ENERGY GROUP INC COM STK | 6,259.00 |
| Equities | INTEGRYS ENERGY GROUP INC COM STK | 2,149.00 |
| Equities | INTEL CORP COM | 4,600.00 |
| Equities | INTEL CORP COM | 409,053.00 |
| Equities | INTEL CORP COM | 140,461.00 |
| Equities | INTEL CORP COM | 39,365.00 |
| Equities | INTEL CORP COM | 10,735.00 |
| Equities | INTELLICHECK MOBILISA INC | 1,312.00 |
| Equities | INTELLICHECK MOBILISA INC | 400.00 |
| Equities | INTER PARFUMS INC COM | 4,036.00 |
| Equities | INTER PARFUMS INC COM | 1,800.00 |
| Equities | INTERACTIVE BROKERS GROUP INC CL COM | 6,062.00 |
| Equities | INTERACTIVE BROKERS GROUP INC CL COM | 2,700.00 |
| Equities | INTERACTIVE INTELLIGENCE GROUP INC COM COM | 3,681.00 |
| Equities | INTERACTIVE INTELLIGENCE GROUP INC COM COM | 1,600.00 |
| Equities | INTERCONTINENTALEXCHANGE INC COM | 5,836.00 |
| Equities | INTERCONTINENTALEXCHANGE INC COM | 2,004.00 |
| Equities | INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM | 6,630.00 |
| Equities | INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM | 2,900.00 |
| Equities | INTEREP NATL RADIO SALES INC CL A | 3,193.00 |
| Equities | INTERFACE INC CL A | 8,849.00 |
| Equities | INTERFACE INC CL A | 3,800.00 |
| Equities | INTERLINE BRANDS INC COM | 5,806.00 |
| Equities | INTERLINE BRANDS INC COM | 2,500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | INTERMEC INC COM | 8,705.00 |
| Equities | INTERMEC INC COM | 3,000.00 |
| Equities | INTERMET CORP COM | 20,500.00 |
| Equities | INTERMUNE INC COM | 7,212.00 |
| Equities | INTERMUNE INC COM | 2,744.00 |
| Equities | INTERNAP DELAWARE INC COM PAR $.001 COM STK | 6,574.00 |
| Equities | INTERNAP DELAWARE INC COM PAR $.001 COM STK | 2,300.00 |
| Equities | INTERNATIONAL BUSINESS MACHS CORP COM | 35,300.00 |
| Equities | INTERNATIONAL BUSINESS MACHS CORP COM | 94,681.00 |
| Equities | INTERNATIONAL BUSINESS MACHS CORP COM | 32,512.00 |
| 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 | 2,056.00 |
| Equities | INTERNATIONAL SHIPHOLDING CORP COM NEW COM NEW | 700.00 |
| Equities | INTERNATIONAL SPEEDWAY CORP CL A | 175.00 |
| Equities | INTERNET AMER INC COM | 2,381.00 |
| Equities | INTERNET AMER INC COM | 200.00 |
| Equities | INTERPHASE CORP COM | 1,531.00 |
| Equities | INTERPHASE CORP COM | 500.00 |
| Equities | INTERPLAY ENTMT CORP COM | 12,223.00 |
| Equities | INTERPLAY ENTMT CORP COM | 700.00 |
| Equities | INTERPUBLIC GROUP COMPANIES INC COM | 37,047.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | INTERPUBLIC GROUP COMPANIES INC COM | 12,721.00 |
| Equities | INTERSIL CORP | 6,848.00 |
| Equities | INTERSIL CORP | 783.00 |
| Equities | INTERVAL LEISURE GROUP INC COM STK | 10,718.00 |
| Equities | INTERVAL LEISURE GROUP INC COM STK | 4,600.00 |
| Equities | INTERVEST BANCSHARES CORP CL A CL A | 1,882.00 |
| Equities | INTERVEST BANCSHARES CORP CL A CL A | 600.00 |
| Equities | INTERVISUAL BOOKS INC CL A VTG | 5,600.00 |
| Equities | INTESA SANPAOLO EUR0.52 | 1,073,168.00 |
| Equities | INTESA SANPAOLO EUR0.52 | 450,348.00 |
| Equities | INTESA SANPAOLO EUR0.52 | 27,488.00 |
| Equities | INTESA SANPAOLO EUR0.52 | 106,905.00 |
| Equities | INTEST CORP COM | 1,750.00 |
| Equities | INTEST CORP COM | 600.00 |
| Equities | INTEVAC INC COM | 2,625.00 |
| Equities | INTEVAC INC COM | 900.00 |
| Equities | INTIME DEPARTMENT COMSTK | 112,500.00 |
| Equities | INTIME DEPARTMENT COMSTK | 437,000.00 |
| Equities | INTL BANCSHARES CORP COM | 8,260.00 |
| Equities | INTL BANCSHARES CORP COM | 3,600.00 |
| Equities | INTL FCSTONE INC COM | 3,662.00 |
| Equities | INTL FCSTONE INC COM | 1,600.00 |
| Equities | INTL FLAVORS & FRAGRANCES INC COM | 6,499.00 |
| Equities | INTL FLAVORS & FRAGRANCES INC COM | 2,232.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | INTL GAME TECH COM | 23,907.00 |
| Equities | INTL GAME TECH COM | 8,209.00 |
| Equities | INTL PAPER CO COM | 138,300.00 |
| Equities | INTL PAPER CO COM | 35,111.00 |
| Equities | INTL PAPER CO COM | 12,056.00 |
| Equities | INTL POWER ORD GBP0.50 | 323,045.00 |
| Equities | INTL POWER ORD GBP0.50 | 135,607.00 |
| Equities | INTL RECTIFIER CORP COM | 7,432.00 |
| Equities | INTL RECTIFIER CORP COM | 2,205.00 |
| Equities | INTRICON CORP COM | 2,800.00 |
| Equities | INTRICON CORP COM | 900.00 |
| Equities | INTRUSION INC COM NEW COM NEW | 1,812.00 |
| Equities | INTRUSION INC COM NEW COM NEW | 200.00 |
| Equities | INTUIT COM | 23,879.00 |
| Equities | INTUIT COM | 8,200.00 |
| Equities | INTUITIVE SURGICAL INC COM NEW STK | 3,132.00 |
| Equities | INTUITIVE SURGICAL INC COM NEW STK | 1,076.00 |
| Equities | INVACARE CORP COM | 5,866.00 |
| Equities | INVACARE CORP COM | 2,600.00 |
| Equities | INVESCO LTD COM STK USD0.10 | 36,230.00 |
| Equities | INVESCO LTD COM STK USD0.10 | 12,441.00 |
| Equities | INVESTOR AB SER'B'NPV | 119,930.00 |
| Equities | INVESTOR AB SER'B'NPV | 40,610.00 |
| Equities | INVESTORS BANCORP INC COM STK | 11,299.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | INVESTORS BANCORP INC COM STK | 4,900.00 |
| Equities | INVESTORS REAL ESTATE TR COM STK | 7,671.00 |
| Equities | INVESTORS REAL ESTATE TR COM STK | 5,600.00 |
| Equities | INVESTORS TITLE CO NC COM | 1,094.00 |
| Equities | INVESTORS TITLE CO NC COM | 300.00 |
| Equities | INVT TECH GROUP INC NEW COM | 6,122.00 |
| Equities | INVT TECH GROUP INC NEW COM | 2,100.00 |
| Equities | ION GEOPHYSICAL CORP COM STK | 26,403.00 |
| Equities | ION GEOPHYSICAL CORP COM STK | 11,400.00 |
| Equities | IOWORLDMEDIA INC COM | 736.00 |
| Equities | IOWORLDMEDIA INC COM | 100.00 |
| Equities | IPASS INC COM | 6,605.00 |
| Equities | IPASS INC COM | 2,300.00 |
| Equities | IPC THE HOSPITALIST CO INC STK | 4,635.00 |
| Equities | IPC THE HOSPITALIST CO INC STK | 2,000.00 |
| Equities | IRIDEX CORP COM | 2,756.00 |
| Equities | IRIDEX CORP COM | 900.00 |
| Equities | IRIDIUM COMMUNICATIONS INC COM STK | 6,124.00 |
| Equities | IRIDIUM COMMUNICATIONS INC COM STK | 2,100.00 |
| Equities | IRIS INTL INC COM STK | 2,975.00 |
| Equities | IRIS INTL INC COM STK | 1,000.00 |
| Equities | IROBOT CORP COM | 175.00 |
| Equities | IRON MTN INC COM STK | 14,911.00 |
| Equities | IRON MTN INC COM STK | 5,120.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | IRON MTN INC COM STK | 11,420.00 |
| Equities | IRON MTN INC COM STK | 3,115.00 |
| Equities | ISIS PHARMACEUTICALS CALIF COM | 12,464.00 |
| Equities | ISIS PHARMACEUTICALS CALIF COM | 5,300.00 |
| Equities | ISLE CAPRI CASINOS INC COM | 8,172.00 |
| Equities | ISLE CAPRI CASINOS INC COM | 2,800.00 |
| Equities | ISRAMCO INC COM NEW | 44.00 |
| Equities | ISTA PHARMACEUTICALS INC COM NEW STK | 2,598.00 |
| Equities | ISTA PHARMACEUTICALS INC COM NEW STK | 900.00 |
| Equities | ISTAR FINL INC COM | 14,026.00 |
| Equities | ISTAR FINL INC COM | 6,000.00 |
| Equities | ISUZU MOTORS NPV | 52,000.00 |
| Equities | ISUZU MOTORS NPV | 201,000.00 |
| Equities | ITERIS INC NEW COM | 3,543.00 |
| Equities | ITERIS INC NEW COM | 1,200.00 |
| Equities | ITOCHU CORP NPV | 138,200.00 |
| Equities | ITOCHU CORP NPV | 50,400.00 |
| Equities | ITOCHU CORP NPV | 19,400.00 |
| Equities | ITOCHU CORP NPV | 75,500.00 |
| Equities | ITRON INC COM STK NPV | 5,600.00 |
| Equities | ITRON INC COM STK NPV | 1,853.00 |
| Equities | ITT CORPORATION W/I | 17,200.00 |
| Equities | ITZYOURMALL INC COM STK | 17.00 |
| Equities | IVANHOE MINES COM NPV | 39,800.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | IVANHOE MINES COM NPV | 17,300.00 |
| Equities | IVANHOE MINES COM NPV | 24,305.00 |
| Equities | IVANHOE MINES COM NPV | 94,209.00 |
| Equities | IVAX DIAGNOSTICS INC COM | 3,681.00 |
| Equities | IVAX DIAGNOSTICS INC COM | 300.00 |
| Equities | IXIA COM | 22,538.00 |
| Equities | IXIA COM | 9,700.00 |
| Equities | IXYS CORP DEL COM | 6,369.00 |
| Equities | IXYS CORP DEL COM | 2,200.00 |
| Equities | J & J SNACK FOODS CORP COM STK NPV | 3,834.00 |
| Equities | J & J SNACK FOODS CORP COM STK NPV | 1,700.00 |
| Equities | J ALEXANDERS CORP COM | 1,181.00 |
| Equities | J ALEXANDERS CORP COM | 400.00 |
| Equities | J2 GLOBAL INC COM | 7,641.00 |
| Equities | J2 GLOBAL INC COM | 3,300.00 |
| Equities | JABIL CIRCUIT INC COM | 17,800.00 |
| Equities | JABIL CIRCUIT INC COM | 14,718.00 |
| Equities | JABIL CIRCUIT INC COM | 5,054.00 |
| Equities | JACK IN THE BOX INC COM | 10,967.00 |
| Equities | JACK IN THE BOX INC COM | 4,800.00 |
| 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 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | JACOBS ENGR GROUP INC COM | 10,293.00 |
| Equities | JACOBS ENGR GROUP INC COM | 3,535.00 |
| Equities | JAKKS PAC INC COM | 7,555.00 |
| Equities | JAKKS PAC INC COM | 3,300.00 |
| Equities | JAMES RIV COAL CO COM NEW STK | 4,752.00 |
| Equities | JAMES RIV COAL CO COM NEW STK | 1,600.00 |
| Equities | JAPAN RETAIL FUND REIT | 332.00 |
| Equities | JAPAN RETAIL FUND REIT | 121.00 |
| Equities | JAPAN TOBACCO INC NPV | 839.00 |
| Equities | JAPAN TOBACCO INC NPV | 306.00 |
| Equities | JBS SA COM NPV | 870,100.00 |
| Equities | JBS SA COM NPV | 344,800.00 |
| Equities | JDA SOFTWARE GROUP INC COM | 6,747.00 |
| Equities | JDA SOFTWARE GROUP INC COM | 2,900.00 |
| Equities | JDS UNIPHASE CORP COM PAR $0.001 COM PAR$0.001 | 18,407.00 |
| Equities | JDS UNIPHASE CORP COM PAR $0.001 COM PAR$0.001 | 6,321.00 |
| 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 | 33,305.00 |
| Equities | JETBLUE AWYS CORP COM | 14,300.00 |
| Equities | JGC CORP NPV | 51,000.00 |
| Equities | JGC CORP NPV | 19,000.00 |
| Equities | JOES JEANS INC COM STK | 1,637.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | JOES JEANS INC COM STK | 100.00 |
| Equities | JOHN BEAN TECHNOLOGIES CORP COM STK | 4,790.00 |
| Equities | JOHN BEAN TECHNOLOGIES CORP COM STK | 1,600.00 |
| Equities | JOHNSON & JOHNSON COM USD1 | 48,600.00 |
| Equities | JOHNSON & JOHNSON COM USD1 | 219,376.00 |
| Equities | JOHNSON & JOHNSON COM USD1 | 75,329.00 |
| Equities | JOHNSON & JOHNSON COM USD1 | 8,685.00 |
| Equities | JOHNSON & JOHNSON COM USD1 | 2,375.00 |
| Equities | JOHNSON & JOHNSON COM USD1 | 46,400.00 |
| Equities | JOHNSON & JOHNSON COM USD1 | 12,700.00 |
| Equities | JOHNSON CTL INC COM | 54,657.00 |
| Equities | JOHNSON CTL INC COM | 18,768.00 |
| Equities | JOHNSON OUTDOORS INC CL A | 2,100.00 |
| Equities | JOHNSON OUTDOORS INC CL A | 700.00 |
| Equities | JOS A BK CLOTHIERS INC COM | 4,516.00 |
| Equities | JOS A BK CLOTHIERS INC COM | 1,900.00 |
| Equities | JOURNAL COMMUNICATIONS INC COM | 8,268.00 |
| Equities | JOURNAL COMMUNICATIONS INC COM | 2,900.00 |
| Equities | JOURNAL REGISTER CO COM | 18,400.00 |
| Equities | JOY GLOBAL INC COM | 8,443.00 |
| Equities | JOY GLOBAL INC COM | 2,899.00 |
| Equities | JPMORGAN CHASE & CO COM | 179,100.00 |
| Equities | JPMORGAN CHASE & CO COM | 305,245.00 |
| Equities | JPMORGAN CHASE & CO COM | 104,815.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | JPMORGAN CHASE & CO COM | 56,300.00 |
| Equities | JPMORGAN CHASE & CO COM | 15,300.00 |
| Equities | JPMORGAN CHASE CAP GTD CAP SECS SER CC | 3,675.00 |
| Equities | JPMORGAN CHASE CAP GTD CAP SECS SER CC | 16,325.00 |
| Equities | JS GROUP CORP COM NPV | 94,400.00 |
| Equities | JS GROUP CORP COM NPV | 34,500.00 |
| Equities | JSR CORP NPV | 90,000.00 |
| Equities | JSR CORP NPV | 32,800.00 |
| Equities | JUNIPER NETWORKS INC COM | 42,256.00 |
| Equities | JUNIPER NETWORKS INC COM | 14,510.00 |
| Equities | JUPITER TELECOMM NPV | 560.00 |
| Equities | JUPITER TELECOMM NPV | 204.00 |
| 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 | 7,342.00 |
| Equities | K.V PHARMACEUTICAL CL A | 2,500.00 |
| Equities | K12 INC COM STOCK USD.0001 | 2,939.00 |
| Equities | K12 INC COM STOCK USD.0001 | 1,300.00 |
| Equities | KA WANG HLDG INC COM STK | 2.00 |
| Equities | KADANT INC COM | 2,476.00 |
| Equities | KADANT INC COM | 800.00 |
| Equities | KAISER ALUM CORP COM PAR $0.01 COM PAR $0.01 | 2,523.00 |
| Equities | KAISER ALUM CORP COM PAR $0.01 COM PAR $0.01 | 1,100.00 |
| Equities | KAISER FED FINL GROUP INC COM | 661.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | KAISER FED FINL GROUP INC COM | 200.00 |
| Equities | KAJIMA CORP NPV | 198,000.00 |
| Equities | KAJIMA CORP NPV | 72,000.00 |
| Equities | KAKAKU.COM. INC NPV | 23,100.00 |
| Equities | KAKAKU.COM. INC NPV | 9,800.00 |
| Equities | KAMAN CORP COM | 3,943.00 |
| Equities | KAMAN CORP COM | 1,700.00 |
| Equities | KANSAI ELECTRIC POWER CO NPV | 62,300.00 |
| Equities | KANSAI ELECTRIC POWER CO NPV | 22,700.00 |
| Equities | KAO CORP NPV | 153,300.00 |
| Equities | KAO CORP NPV | 49,700.00 |
| Equities | KATY INDS INC COM STK | 5,199.00 |
| Equities | KATY INDS INC COM STK | 300.00 |
| Equities | KAYDON CORP COM | 6,368.00 |
| Equities | KAYDON CORP COM | 2,800.00 |
| Equities | KB FINANCIAL GROUP KRW5000 | 118,140.00 |
| Equities | KB FINANCIAL GROUP KRW5000 | 39,770.00 |
| Equities | KB HOME COM | 5,402.00 |
| Equities | KB HOME COM | 1,800.00 |
| Equities | KBR INC COM | 47,200.00 |
| Equities | KBW INC COM STK | 7,046.00 |
| Equities | KBW INC COM STK | 3,000.00 |
| Equities | KDDI CORP NPV | 26.00 |
| Equities | KDDI CORP NPV | 100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | KEARNY FINL CORP COM | 8,199.00 |
| Equities | KEARNY FINL CORP COM | 3,500.00 |
| Equities | KELLOGG CO COM USD0.25 | 19,907.00 |
| Equities | KELLOGG CO COM USD0.25 | 6,836.00 |
| Equities | KELLY SERVICES INC CL A COM | 4,611.00 |
| Equities | KELLY SERVICES INC CL A COM | 1,600.00 |
| Equities | KEMET CORP COM NEW | 3,500.00 |
| Equities | KEMET CORP COM NEW | 1,200.00 |
| Equities | KEMPER CORP DEL COM | 6,149.00 |
| Equities | KEMPER CORP DEL COM | 2,700.00 |
| Equities | KENEXA CORP COM | 6,718.00 |
| Equities | KENEXA CORP COM | 2,900.00 |
| Equities | KENNEDY-WILSON HLDGS INC COM | 8,851.00 |
| Equities | KENNEDY-WILSON HLDGS INC COM | 3,800.00 |
| Equities | KENSEY NASH CORP COM | 2,937.00 |
| Equities | KENSEY NASH CORP COM | 1,300.00 |
| Equities | KENT FINL SVCS INC COM NEW COM NEW | 731.00 |
| Equities | KENT FINL SVCS INC COM NEW COM NEW | 300.00 |
| Equities | KEPPEL CORP NPV | 220,600.00 |
| Equities | KEPPEL CORP NPV | 91,900.00 |
| Equities | KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015 | 1,662.00 |
| Equities | KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015 | 500.00 |
| Equities | KEWAUNEE SCIENTIFIC CORP COM | 700.00 |
| Equities | KEWAUNEE SCIENTIFIC CORP COM | 200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | KEY ENERGY SVCS INC | 20,520.00 |
| Equities | KEY ENERGY SVCS INC | 8,800.00 |
| Equities | KEY TECH INC COM | 1,269.00 |
| Equities | KEY TECH INC COM | 400.00 |
| Equities | KEY TRONIC CORP COM | 7,524.00 |
| Equities | KEY TRONIC CORP COM | 2,600.00 |
| Equities | KEYCORP NEW COM | 76,548.00 |
| Equities | KEYCORP NEW COM | 26,285.00 |
| Equities | KEYENCE CORP NPV | 3,300.00 |
| Equities | KEYENCE CORP NPV | 1,200.00 |
| Equities | KEYERA CORP COM | 55,569.00 |
| Equities | KEYERA CORP COM | 24,102.00 |
| Equities | KEYNOTE SYS INC COM ISIN US4933081006 | 9,094.00 |
| Equities | KEYNOTE SYS INC COM ISIN US4933081006 | 4,000.00 |
| Equities | KEYSTONE CONS INDS INC COM COM | 5,800.00 |
| Equities | KFORCE INC | 7,598.00 |
| Equities | KFORCE INC | 3,300.00 |
| Equities | KID BRANDS INC COM | 2,668.00 |
| Equities | KID BRANDS INC COM | 900.00 |
| Equities | KILROY RLTY CORP COM | 8,302.00 |
| Equities | KILROY RLTY CORP COM | 3,600.00 |
| Equities | KIMBALL INTL INC CL B | 7,130.00 |
| Equities | KIMBALL INTL INC CL B | 2,500.00 |
| Equities | KIMBERLY-CLARK CORP COM | 11,400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | KIMBERLY-CLARK CORP COM | 31,659.00 |
| Equities | KIMBERLY-CLARK CORP COM | 10,871.00 |
| Equities | KIMBERLY-CLARK CORP COM | 10,950.00 |
| Equities | KIMBERLY-CLARK CORP COM | 2,985.00 |
| Equities | KIMCO RLTY CORP COM | 32,691.00 |
| Equities | KIMCO RLTY CORP COM | 11,225.00 |
| Equities | KINDER HLDG CORP COM STK | 300.00 |
| Equities | KINDER MORGAN INC DEL COM | 21,095.00 |
| Equities | KINDER MORGAN INC DEL COM | 2,345.00 |
| Equities | KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP | 669,423.00 |
| Equities | KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP | 640,220.00 |
| Equities | KINDER MORGAN MGMT LLC SHS COM STK | 11,745.00 |
| Equities | KINDER MORGAN MGMT LLC SHS COM STK | 1,301.00 |
| Equities | KINDRED HEALTHCARE INC COM STK | 6,928.00 |
| Equities | KINDRED HEALTHCARE INC COM STK | 3,000.00 |
| Equities | KING RD ENTMT INC COM NEW | 4,000.00 |
| Equities | KINGSGATE CONSD LTD NPV | 27,794.00 |
| Equities | KINGSGATE CONSD LTD NPV | 11,564.00 |
| Equities | KINROSS GOLD CORP COM | 4,474.00 |
| Equities | KINROSS GOLD CORP COM | 17,406.00 |
| Equities | KIRIN HOLDINGS CO NPV | 190,000.00 |
| Equities | KIRIN HOLDINGS CO NPV | 64,000.00 |
| Equities | KIRKLANDS INC COM | 656.00 |
| Equities | KIRKLANDS INC COM | 48,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | KIRKLANDS INC COM | 13,100.00 |
| Equities | KIRKLANDS INC COM | 200.00 |
| Equities | KIT MFG CO COM | 600.00 |
| Equities | KITE RLTY GROUP TR COM | 3,500.00 |
| Equities | KITE RLTY GROUP TR COM | 1,200.00 |
| Equities | KLA-TENCOR CORP | 17,200.00 |
| Equities | KLA-TENCOR CORP | 13,389.00 |
| Equities | KLA-TENCOR CORP | 4,597.00 |
| Equities | KMG CHEMICALS INC COM | 612.00 |
| Equities | KMG CHEMICALS INC COM | 200.00 |
| Equities | KNIGHT CAP GROUP INC COM | 12,789.00 |
| Equities | KNIGHT CAP GROUP INC COM | 5,600.00 |
| Equities | KNIGHT TRANSN INC COM | 10,535.00 |
| Equities | KNIGHT TRANSN INC COM | 4,500.00 |
| Equities | KNIGHTSBRIDGE TANK LTD COM | 2,406.00 |
| Equities | KNIGHTSBRIDGE TANK LTD COM | 800.00 |
| Equities | KNOLL INC COM NEW COM | 11,492.00 |
| Equities | KNOLL INC COM NEW COM | 5,000.00 |
| Equities | KNOLOGY INC COM | 1,269.00 |
| Equities | KNOLOGY INC COM | 400.00 |
| Equities | KOBAYASHI PHARMACEUTICALS NPV | 6,600.00 |
| Equities | KOBAYASHI PHARMACEUTICALS NPV | 2,400.00 |
| Equities | KODIAK OIL & GAS CORP COM | 6,492.00 |
| Equities | KODIAK OIL & GAS CORP COM | 2,200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | KOHLS CORP COM | 20,359.00 |
| Equities | KOHLS CORP COM | 6,991.00 |
| Equities | KOMATSU NPV | 14,200.00 |
| Equities | KOMATSU NPV | 5,200.00 |
| Equities | KOMATSU NPV | 20,400.00 |
| Equities | KOMATSU NPV | 79,300.00 |
| Equities | KOMERCNI BANKA CZK500 | 879.00 |
| Equities | KOMERCNI BANKA CZK500 | 3,417.00 |
| Equities | KONAMI CORP JPY50 | 14,000.00 |
| Equities | KONAMI CORP JPY50 | 5,100.00 |
| Equities | KONINKLIJKE DSM NV EUR1.50 | 31,000.00 |
| Equities | KONINKLIJKE DSM NV EUR1.50 | 13,000.00 |
| Equities | KOPIN CORP COM | 11,986.00 |
| Equities | KOPIN CORP COM | 4,200.00 |
| Equities | KOPPERS HLDGS INC COM | 4,663.00 |
| Equities | KOPPERS HLDGS INC COM | 2,000.00 |
| Equities | KOREA ELEC POWER KRW5000 | 201,900.00 |
| Equities | KOREA ELEC POWER KRW5000 | 68,220.00 |
| Equities | KOREA EXCHANGE BK KRW5000 | 669,510.00 |
| Equities | KOREA EXCHANGE BK KRW5000 | 226,710.00 |
| Equities | KORN / FERRY INTL COM NEW | 3,062.00 |
| Equities | KORN / FERRY INTL COM NEW | 1,000.00 |
| Equities | KOSS CORP COM | 6,037.00 |
| Equities | KOSS CORP COM | 2,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | KRAFT FOODS INC CL A | 141,927.00 |
| Equities | KRAFT FOODS INC CL A | 48,735.00 |
| Equities | KRATOS DEFENSE & SECURITY SOLUTIONS INC | 3,622.00 |
| Equities | KRATOS DEFENSE & SECURITY SOLUTIONS INC | 1,246.00 |
| Equities | KREISLER MFG CORP COM | 337.00 |
| Equities | KREISLER MFG CORP COM | 200.00 |
| Equities | KROGER CO COM | 84,600.00 |
| Equities | KROGER CO COM | 47,970.00 |
| Equities | KROGER CO COM | 16,472.00 |
| Equities | KS CY LIFE INS CO COM | 1,794.00 |
| Equities | KS CY LIFE INS CO COM | 600.00 |
| Equities | K-SWISS INC CL A | 7,043.00 |
| Equities | K-SWISS INC CL A | 2,400.00 |
| Equities | KUEHNE&NAGEL INTL CHF1(REGD) | 17,750.00 |
| Equities | KUEHNE&NAGEL INTL CHF1(REGD) | 7,452.00 |
| Equities | KULICKE & SOFFA INDS INC COM | 6,780.00 |
| Equities | KULICKE & SOFFA INDS INC COM | 2,300.00 |
| Equities | KVH INDS INC COM STK | 2,625.00 |
| Equities | KVH INDS INC COM STK | 900.00 |
| Equities | L-3 COMMUNICATIONS HLDG CORP COM | 8,022.00 |
| Equities | L-3 COMMUNICATIONS HLDG CORP COM | 2,755.00 |
| Equities | LA Z BOY INC COM | 3,981.00 |
| Equities | LA Z BOY INC COM | 1,300.00 |
| Equities | LABORATORY CORP AMER HLDGS COM NEW COM NEW | 7,961.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | LABORATORY CORP AMER HLDGS COM NEW COM NEW | 2,734.00 |
| Equities | LACLEDE GROUP INC COM | 3,156.00 |
| Equities | LACLEDE GROUP INC COM | 1,400.00 |
| Equities | LACROSSE FOOTWEAR INC COM | 2,406.00 |
| Equities | LACROSSE FOOTWEAR INC COM | 800.00 |
| Equities | LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022 | 6,466.00 |
| Equities | LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022 | 2,200.00 |
| Equities | LAGARDERE SCA EUR6.10(REGD) | 56,043.00 |
| Equities | LAGARDERE SCA EUR6.10(REGD) | 15,190.00 |
| Equities | LAKELAND BANCORP INC COM | 1,381.00 |
| Equities | LAKELAND BANCORP INC COM | 400.00 |
| Equities | LAKELAND FINL CORP COM STK | 569.00 |
| Equities | LAKELAND FINL CORP COM STK | 100.00 |
| Equities | LAKELAND INDS INC COM | 695.00 |
| Equities | LAKELAND INDS INC COM | 200.00 |
| Equities | LANCASTER COLONY CORP COM | 3,674.00 |
| Equities | LANCASTER COLONY CORP COM | 1,600.00 |
| Equities | LANDAUER INC COM | 1,856.00 |
| Equities | LANDAUER INC COM | 5,525.00 |
| Equities | LANDAUER INC COM | 1,500.00 |
| Equities | LANDAUER INC COM | 900.00 |
| Equities | LANDEC CORP COM | 3,193.00 |
| Equities | LANDEC CORP COM | 1,100.00 |
| Equities | LANDSTAR SYS INC COM | 36,530.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | LANDSTAR SYS INC COM | 9,960.00 |
| Equities | LANNETT INC COM | 2,537.00 |
| Equities | LANNETT INC COM | 800.00 |
| Equities | LANTRONIX INC COM NEW COM NEW | 1,429.00 |
| Equities | LANTRONIX INC COM NEW COM NEW | 500.00 |
| Equities | LANXESS AG NPV | 24,460.00 |
| Equities | LANXESS AG NPV | 10,260.00 |
| Equities | LARGE SCALE BIOLOGY CORP COM NEW | 4,040.00 |
| Equities | LAS VEGAS SANDS CORP COM STK | 40,000.00 |
| Equities | LASALLE HOTEL PPTYS COM SH BEN INT | 14,920.00 |
| Equities | LASALLE HOTEL PPTYS COM SH BEN INT | 5,000.00 |
| Equities | LASERSIGHT INC COM NEW | 413.00 |
| Equities | LATTICE SEMICONDUCTOR CORP COM | 11,399.00 |
| Equities | LATTICE SEMICONDUCTOR CORP COM | 4,900.00 |
| Equities | LAWSON PRODS INC COM | 1,837.00 |
| Equities | LAWSON PRODS INC COM | 600.00 |
| Equities | LAYNE CHRISTENSEN CO COM | 2,843.00 |
| Equities | LAYNE CHRISTENSEN CO COM | 900.00 |
| Equities | LAZARD LTD CL A | 82,000.00 |
| Equities | LAZARD LTD CL A | 22,400.00 |
| 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 | 2,968.00 |
| Equities | LCA-VISION INC COM PAR $.001 | 1,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | LE BON TABLE BRAND FOODS CORP COM NEW STK | 56.00 |
| Equities | LEAP WIRELESS INTL INC COM NEW COM STK | 5,140.00 |
| Equities | LEAP WIRELESS INTL INC COM NEW COM STK | 1,800.00 |
| Equities | LEAPFROG ENTERPRISES INC CL A | 5,293.00 |
| Equities | LEAPFROG ENTERPRISES INC CL A | 1,800.00 |
| Equities | LEAR CORP COM NEW COM NEW | 47,300.00 |
| Equities | LEAR CORP COM NEW COM NEW | 12,900.00 |
| Equities | LEAR CORP COM STK PAR $0.01 | 10,600.00 |
| Equities | LEARNING TREE INTL INC COM | 3,325.00 |
| Equities | LEARNING TREE INTL INC COM | 1,100.00 |
| Equities | LECG CORP COM | 559.00 |
| Equities | LECG CORP COM | 100.00 |
| Equities | LECROY CORP COM | 2,100.00 |
| Equities | LECROY CORP COM | 700.00 |
| Equities | LEE ENTERPRISES INC COM | 3,981.00 |
| Equities | LEGAL & GENERAL GP ORD GBP0.025 | 1,376,876.00 |
| Equities | LEGAL & GENERAL GP ORD GBP0.025 | 577,797.00 |
| Equities | LEGG MASON INC COM | 9,993.00 |
| Equities | LEGG MASON INC COM | 3,431.00 |
| Equities | LEGGETT & PLATT INC COM | 11,177.00 |
| Equities | LEGGETT & PLATT INC COM | 3,838.00 |
| Equities | LEMAITRE VASCULAR INC COM STK | 1,531.00 |
| Equities | LEMAITRE VASCULAR INC COM STK | 500.00 |
| Equities | LENNAR CORP CL A CL A | 12,920.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | LENNAR CORP CL A CL A | 4,436.00 |
| Equities | LENOVO GROUP LIMITED HKD0.025 | 74,000.00 |
| Equities | LENOVO GROUP LIMITED HKD0.025 | 286,000.00 |
| Equities | LENOX GROUP INC COM | 6,400.00 |
| Equities | LEUCADIA NATL CORP COM | 15,915.00 |
| Equities | LEUCADIA NATL CORP COM | 5,465.00 |
| Equities | LEVEL 3 COMMUNICATIONS INC COM NEW | 7,694.00 |
| Equities | LEVEL 3 COMMUNICATIONS INC COM NEW | 3,380.00 |
| Equities | LEXICON PHARMACEUTICALS INC COM STK | 9,974.00 |
| Equities | LEXICON PHARMACEUTICALS INC COM STK | 3,500.00 |
| Equities | LEXINGTON RLTY TR COM | 29,532.00 |
| Equities | LEXINGTON RLTY TR COM | 8,900.00 |
| Equities | LEXMARK INTL INC NEW CL A | 36,900.00 |
| Equities | LEXMARK INTL INC NEW CL A | 5,768.00 |
| Equities | LEXMARK INTL INC NEW CL A | 1,981.00 |
| Equities | LG ELECTRONICS INC KRW5000 | 30,962.00 |
| Equities | LG ELECTRONICS INC KRW5000 | 10,484.00 |
| Equities | LGL GROUP INC COM STK | 656.00 |
| Equities | LGL GROUP INC COM STK | 200.00 |
| Equities | LHC GROUP INC COM | 5,063.00 |
| Equities | LHC GROUP INC COM | 1,700.00 |
| Equities | LI & FUNG HKD0.0125 | 106,000.00 |
| Equities | LI & FUNG HKD0.0125 | 412,000.00 |
| Equities | LIBBEY INC COM | 3,281.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Equities | LIBBEY INC COM | | 1,100.00 |
| Equities | LIBERTY HOMES INC CL A CL A | | 1,312.00 |
| Equities | LICT CORP COM STK | | 10.00 |
| Equities | LIFE PARTNERS HLDGS INC COM STK | | 1,668.00 |
| Equities | LIFE PARTNERS HLDGS INC COM STK | | 500.00 |
| Equities | LIFE TECHNOLOGIES CORP COM STK | | 14,316.00 |
| Equities | LIFE TECHNOLOGIES CORP COM STK | | 4,916.00 |
| Equities | LIFE TIME FITNESS INC COM | | 5,462.00 |
| Equities | LIFE TIME FITNESS INC COM | | 2,400.00 |
| Equities | LIFEPOINT HOSPS INC COM ISIN | US53219L1098 | 6,525.00 |
| Equities | LIFEPOINT HOSPS INC COM ISIN | US53219L1098 | 2,800.00 |
| Equities | LIFESTYLE INTERNAT HKD0.005 | | 282,000.00 |
| Equities | LIFESTYLE INTERNAT HKD0.005 | | 117,500.00 |
| Equities | LIFETIME BRANDS INC COM | | 2,493.00 |
| Equities | LIFETIME BRANDS INC COM | | 800.00 |
| Equities | LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK | | 7,203.00 |
| Equities | LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK | | 3,100.00 |
| 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 | | 7,655.00 |
| Equities | LIMELIGHT NETWORKS INC COM | | 2,600.00 |
| Equities | LIN TV CORP CL A CL A | | 4,332.00 |
| Equities | LIN TV CORP CL A CL A | | 1,458.00 |
| Equities | LINCOLN EDL SVCS CORP COM STK | | 2,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | LINCOLN EDL SVCS CORP COM STK | 700.00 |
| Equities | LINCOLN NATL CORP COM | 24,233.00 |
| Equities | LINCOLN NATL CORP COM | 8,321.00 |
| Equities | LINDSAY CORPORATION COM | 2,337.00 |
| Equities | LINDSAY CORPORATION COM | 1,000.00 |
| Equities | LINEAR TECH CORP DEL | 18,297.00 |
| Equities | LINEAR TECH CORP DEL | 6,283.00 |
| Equities | LINK R/EST INVEST NPV | 243,000.00 |
| Equities | LINK R/EST INVEST NPV | 101,000.00 |
| Equities | LIONBRIDGE TECHNOLOGIES INC COM | 4,910.00 |
| Equities | LIONBRIDGE TECHNOLOGIES INC COM | 1,700.00 |
| Equities | LIPID SCIENCES INC ARIZ COM | 6,718.00 |
| Equities | LIPID SCIENCES INC ARIZ COM | 400.00 |
| Equities | LIQUIDITY SVCS INC COM STK | 2,599.00 |
| Equities | LIQUIDITY SVCS INC COM STK | 1,100.00 |
| Equities | LIQUIDMETAL TECHNOLOGIES INC | 12,223.00 |
| Equities | LIQUIDMETAL TECHNOLOGIES INC | 700.00 |
| Equities | LITHIA MTRS INC CL A | 2,450.00 |
| Equities | LITHIA MTRS INC CL A | 800.00 |
| Equities | LITTELFUSE INC COM | 3,057.00 |
| Equities | LITTELFUSE INC COM | 1,300.00 |
| Equities | LIVEPERSON INC COM STK ISIN# US5381461012 | 5,768.00 |
| Equities | LIVEPERSON INC COM STK ISIN# US5381461012 | 2,500.00 |
| Equities | LIVEWIRE MOBILE INC COM NEW COM NEW | 1,265.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | LIVEWIRE MOBILE INC COM NEW COM NEW | 500.00 |
| Equities | LIZ CLAIBORNE INC COM | 744.00 |
| Equities | LIZ CLAIBORNE INC COM | 200.00 |
| Equities | LLOYDS BANKING GP ORD GBP0.1 | 8,049,300.00 |
| Equities | LLOYDS BANKING GP ORD GBP0.1 | 3,377,800.00 |
| Equities | LMI AEROSPACE INC COM | 2,668.00 |
| Equities | LMI AEROSPACE INC COM | 900.00 |
| Equities | LO JACK CORP COM | 4,068.00 |
| Equities | LO JACK CORP COM | 1,400.00 |
| Equities | L'OCCITANE INTL EUR0.03 | 43,688.00 |
| Equities | L'OCCITANE INTL EUR0.03 | 209,242.00 |
| Equities | LOCKHEED MARTIN CORP COM | 21,314.00 |
| Equities | LOCKHEED MARTIN CORP COM | 7,319.00 |
| Equities | LOCKHEED MARTIN CORP COM | 7,165.00 |
| Equities | LOCKHEED MARTIN CORP COM | 1,965.00 |
| Equities | LODGENET INTERACTIVE CORPORATION EFF 1/16/08 | 1,925.00 |
| Equities | LODGENET INTERACTIVE CORPORATION EFF 1/16/08 | 600.00 |
| Equities | LOEWS CORP COM | 24,530.00 |
| Equities | LOEWS CORP COM | 8,423.00 |
| Equities | LOGIC DEVICES INC COM | 206.00 |
| Equities | LOGIC DEVICES INC COM | 100.00 |
| Equities | LONMIN ORD USD1 | 289,730.00 |
| Equities | LONMIN ORD USD1 | 95,497.00 |
| Equities | LONZA GROUP AG CHF1(REGD) | 51,740.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | LONZA GROUP AG CHF1(REGD) | 19,310.00 |
| Equities | LOOKSMART LTD COM NEW COM STK | 3,333.00 |
| Equities | LOOKSMART LTD COM NEW COM STK | 1,100.00 |
| Equities | LOOPNET INC COM STK | 3,733.00 |
| Equities | LOOPNET INC COM STK | 1,300.00 |
| Equities | LORAL SPACE & COMMUNICATIONS INC COM | 2,583.00 |
| Equities | LORAL SPACE & COMMUNICATIONS INC COM | 1,100.00 |
| Equities | LORILLARD INC COM STK | 10,846.00 |
| Equities | LORILLARD INC COM STK | 3,724.00 |
| Equities | LOUISIANA BANCORP INC NEW COM STK | 44.00 |
| Equities | LOUISIANA-PACIFIC CORP COM | 21,455.00 |
| Equities | LOUISIANA-PACIFIC CORP COM | 9,200.00 |
| Equities | LOWES COS INC COM | 100,621.00 |
| Equities | LOWES COS INC COM | 34,551.00 |
| Equities | LRAD CORP COM | 2,406.00 |
| 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 | 2,512.00 |
| Equities | LSB INDS INC COM | 1,100.00 |
| Equities | LSI CORP COM STK | 204,000.00 |
| Equities | LSI CORP COM STK | 45,266.00 |
| Equities | LSI CORP COM STK | 15,544.00 |
| Equities | LSI INDS INC OHIO COM | 3,439.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | LSI INDS INC OHIO COM | 1,200.00 |
| Equities | LTC PPTYS INC COM | 4,074.00 |
| Equities | LTC PPTYS INC COM | 1,800.00 |
| Equities | LTD BRANDS | 104,500.00 |
| Equities | LTD BRANDS | 19,759.00 |
| Equities | LTD BRANDS | 6,785.00 |
| Equities | LTV CORP NEW COM | 50,656.00 |
| Equities | LTX-CREDENCE CORPORATION COMMON STOCK | 3,896.00 |
| Equities | LTX-CREDENCE CORPORATION COMMON STOCK | 1,300.00 |
| Equities | LUBYS INC COM | 6,299.00 |
| Equities | LUBYS INC COM | 2,200.00 |
| Equities | LUCENT TECHNOLOGIES CAP TR I CONV TR PFDSECS 7.75% | 550.00 |
| Equities | LUCENT TECHNOLOGIES CAP TR I CONV TR PFDSECS 7.75% | 100.00 |
| Equities | LUFKIN INDS INC COM | 9,580.00 |
| Equities | LUFKIN INDS INC COM | 4,200.00 |
| Equities | LUMBER LIQUIDATORS HLDGS INC COM | 7,575.00 |
| Equities | LUMBER LIQUIDATORS HLDGS INC COM | 3,300.00 |
| Equities | LUMINENT MTG CAP INC COM | 17,500.00 |
| Equities | LUMINEX CORP DEL COM | 7,155.00 |
| Equities | LUMINEX CORP DEL COM | 3,000.00 |
| Equities | LUMOS NETWORKS CORP COM | 2,102.00 |
| Equities | LUMOS NETWORKS CORP COM | 1,150.00 |
| Equities | LUNA INNOVATIONS INC COM STK | 1,137.00 |
| Equities | LUNA INNOVATIONS INC COM STK | 300.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Equities | LVMH MOET HENNESSY LOUIS VUITTON EUR0.30 | | 4,719.00 |
| Equities | LVMH MOET HENNESSY LOUIS VUITTON EUR0.30 | | 18,346.00 |
| Equities | LYDALL INC COM | | 3,893.00 |
| Equities | LYDALL INC COM | | 1,300.00 |
| Equities | LYONDELLBASELL INDU-CL A-W/I | | 52,900.00 |
| Equities | LYONDELLBASELL INDU-CL A-W/I | | 31,100.00 |
| Equities | LYONDELLBASELL INDU-CL A-W/I | | 8,500.00 |
| Equities | LYRIS INC COM STK | | 30,621.00 |
| Equities | LYRIS INC COM STK | | 1,700.00 |
| Equities | M & T BK CORP COM | | 10,092.00 |
| Equities | M & T BK CORP COM | | 3,465.00 |
| Equities | M / I HOMES INC | | 3,281.00 |
| Equities | M / I HOMES INC | | 1,100.00 |
| Equities | M D C HLDGS INC COM | | 3,068.00 |
| Equities | M D C HLDGS INC COM | | 1,000.00 |
| Equities | M UFJ LEASE | | 15,710.00 |
| Equities | M UFJ LEASE | | 5,730.00 |
| Equities | MACATAWA BK CORP COM | | 8,309.00 |
| Equities | MACATAWA BK CORP COM | | 1,700.00 |
| Equities | MAC-GRAY CORP COM | | 3,281.00 |
| Equities | MAC-GRAY CORP COM | | 1,100.00 |
| Equities | MACQUARIE INFRASTRUCTURE CO LLC | MEMBERSHIP INT COM STK | 1,725.00 |
| Equities | MACQUARIE INFRASTRUCTURE CO LLC | MEMBERSHIP INT COM STK | 700.00 |
| Equities | MACYS INC COM STK | | 138,500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MACYS INC COM STK | 33,725.00 |
| Equities | MACYS INC COM STK | 11,581.00 |
| Equities | MADDEN STEVEN LTD COM | 6,423.00 |
| Equities | MADDEN STEVEN LTD COM | 2,800.00 |
| Equities | MAGELLAN HLTH SVCS INC COM NEW | 5,181.00 |
| Equities | MAGELLAN HLTH SVCS INC COM NEW | 2,200.00 |
| Equities | MAGELLAN MIDSTREAM PARTNERS LP COM UNIT REPSTG LTD PARTNER INT | 54,140.00 |
| Equities | MAGELLAN MIDSTREAM PARTNERS LP COM UNIT REPSTG LTD PARTNER INT | 6,015.00 |
| Equities | MAGELLAN PETE CORP COM | 4,374.00 |
| Equities | MAGELLAN PETE CORP COM | 1,500.00 |
| Equities | MAGMA DESIGN AUTOMATION INC COM | 4,068.00 |
| Equities | MAGMA DESIGN AUTOMATION INC COM | 1,400.00 |
| Equities | MAGNA ENTMT CORP SUB VTG CL A NEW COM STK | 225.00 |
| Equities | MAGNETEK INC COM NEW | 415.00 |
| Equities | MAGNETEK INC COM NEW | 140.00 |
| Equities | MAGNUM HUNTER RES CORP DEL COM | 2,292.00 |
| Equities | MAGNUM HUNTER RES CORP DEL COM | 800.00 |
| Equities | MAGNUM HUNTER RES CORP WT EXP 10/14/2013 | 229.00 |
| Equities | MAGNUM HUNTER RES CORP WT EXP 10/14/2013 | 80.00 |
| Equities | MAIDEN HOLDINGS LTD\MAIDEN HOLDINGS LTD\COM STK | 16,151.00 |
| Equities | MAIDEN HOLDINGS LTD\MAIDEN HOLDINGS LTD\COM STK | 6,900.00 |
| Equities | MAIDENFORM BRANDS INC COM | 1,925.00 |
| Equities | MAIDENFORM BRANDS INC COM | 600.00 |
| Equities | MAINSOURCE FINL GROUP INC COM | 3,404.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MAINSOURCE FINL GROUP INC COM | 1,100.00 |
| Equities | MAJOR DRILLING GROUP INTL INC COM 144A | 11,500.00 |
| Equities | MAJOR DRILLING GROUP INTL INC COM 144A | 5,000.00 |
| Equities | MAJOR DRILLING INC COM NPV | 22,000.00 |
| Equities | MAJOR DRILLING INC COM NPV | 9,500.00 |
| Equities | MAKEMUSIC INC COM | 210.00 |
| Equities | MAKITA CORP NPV | 8,500.00 |
| Equities | MAKITA CORP NPV | 3,100.00 |
| Equities | MAKO SURGICAL CORP STK | 1,312.00 |
| Equities | MAKO SURGICAL CORP STK | 400.00 |
| Equities | MANHATTAN ASSOCS INC COM | 3,462.00 |
| Equities | MANHATTAN ASSOCS INC COM | 1,500.00 |
| Equities | MANHATTAN BRDG CAP INC COM | 381.00 |
| Equities | MANHATTAN BRDG CAP INC COM | 200.00 |
| Equities | MANNKIND CORP COM | 11,549.00 |
| Equities | MANNKIND CORP COM | 4,000.00 |
| Equities | MANTECH INTL CORP CL A CL A | 3,681.00 |
| Equities | MANTECH INTL CORP CL A CL A | 1,600.00 |
| Equities | MANULIFE FINL CORP COM NPV | 437,680.00 |
| Equities | MANULIFE FINL CORP COM NPV | 144,910.00 |
| Equities | MAP PHARMACEUTICALS INC COM STK | 998.00 |
| Equities | MAP PHARMACEUTICALS INC COM STK | 300.00 |
| Equities | MARATHON OIL CORP COM | 56,532.00 |
| Equities | MARATHON OIL CORP COM | 19,412.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MARATHON PETE CORP COM | 28,640.00 |
| Equities | MARATHON PETE CORP COM | 9,834.00 |
| Equities | MARCHEX INC CL B CL B | 3,226.00 |
| Equities | MARCHEX INC CL B CL B | 1,100.00 |
| Equities | MARCUS CORP DEL COM | 3,893.00 |
| Equities | MARCUS CORP DEL COM | 1,300.00 |
| 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 | 8,082.00 |
| Equities | MARINE PRODS CORP COM | 2,800.00 |
| Equities | MARINEMAX INC COM | 2,406.00 |
| Equities | MARINEMAX INC COM | 800.00 |
| Equities | MARKETAXESS HLDGS INC COM STK | 6,630.00 |
| Equities | MARKETAXESS HLDGS INC COM STK | 2,900.00 |
| Equities | MARLIN BUSINESS SVCS CORP COM | 1,969.00 |
| Equities | MARLIN BUSINESS SVCS CORP COM | 600.00 |
| Equities | MARRIOT INTL FRAC CUSIP ORD REG | 84,973.00 |
| Equities | MARRIOT INTL FRAC CUSIP ORD REG | 30,059.00 |
| Equities | MARRIOT INTL FRAC CUSIP ORD REG | 79,382.00 |
| Equities | MARRIOTT INTL INC NEW COM STK CL A | 21,537.00 |
| Equities | MARRIOTT INTL INC NEW COM STK CL A | 7,395.00 |
| Equities | MARSH & MCLENNAN CO'S INC COM | 43,216.00 |
| Equities | MARSH & MCLENNAN CO'S INC COM | 14,840.00 |
| Equities | MARSHALL EDWARDS INC COM NEW | 469.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MARSHALL EDWARDS INC COM NEW | 200.00 |
| Equities | MARTEN TRANS LTD COM | 2,652.00 |
| Equities | MARTEN TRANS LTD COM | 900.00 |
| Equities | MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK | 6,824.00 |
| Equities | MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK | 2,300.00 |
| Equities | MARTIN INDS INC DEL COM | 9,400.00 |
| Equities | MARUBENI CORP NPV | 116,000.00 |
| Equities | MARUBENI CORP NPV | 43,000.00 |
| Equities | MASCO CORP COM | 28,743.00 |
| Equities | MASCO CORP COM | 9,870.00 |
| Equities | MASIMO CORP COM STK | 8,630.00 |
| Equities | MASIMO CORP COM STK | 3,700.00 |
| Equities | MASTEC INC COM | 9,947.00 |
| Equities | MASTEC INC COM | 4,300.00 |
| Equities | MASTECH HLDGS INC COM STK | 668.00 |
| Equities | MASTECH HLDGS INC COM STK | 300.00 |
| Equities | MASTERCARD INC CL A | 8,564.00 |
| Equities | MASTERCARD INC CL A | 2,941.00 |
| Equities | MASTERCARD INC CL A | 6,540.00 |
| Equities | MASTERCARD INC CL A | 1,780.00 |
| Equities | MATERIAL SCIENCES CORP COM | 2,668.00 |
| Equities | MATERIAL SCIENCES CORP COM | 900.00 |
| Equities | MATERION CORP COM | 3,062.00 |
| Equities | MATERION CORP COM | 1,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MATRIX SVC CO COM | 4,068.00 |
| Equities | MATRIX SVC CO COM | 205,400.00 |
| Equities | MATRIX SVC CO COM | 56,007.00 |
| Equities | MATRIX SVC CO COM | 1,400.00 |
| Equities | MATSUMOTOKIYOSHI H NPV | 186,000.00 |
| Equities | MATSUMOTOKIYOSHI H NPV | 60,200.00 |
| Equities | MATTEL INC COM | 27,204.00 |
| Equities | MATTEL INC COM | 9,341.00 |
| Equities | MATTERSIGHT CORP COM | 1,555.00 |
| Equities | MATTERSIGHT CORP COM | 500.00 |
| Equities | MATTHEWS INTL CORP CL A | 4,842.00 |
| Equities | MATTHEWS INTL CORP CL A | 2,100.00 |
| Equities | MATTSON TECH INC COM | 6,051.00 |
| Equities | MATTSON TECH INC COM | 2,100.00 |
| Equities | MAUI LD & PINEAPPLE INC COM | 481.00 |
| 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 | 3,532.00 |
| Equities | MAXIMUS INC COM | 1,400.00 |
| Equities | MAXUS TECH CORP COM | 94.00 |
| Equities | MAXWELL TECHNOLOGIES INC COM | 1,750.00 |
| Equities | MAXWELL TECHNOLOGIES INC COM | 600.00 |
| Equities | MAXYGEN INC COM STK ISIN# US5777761074 | 6,587.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MAXYGEN INC COM STK ISIN# US5777761074 | 2,300.00 |
| Equities | MAYFLOWER BANCORP INC COM STK | 1,387.00 |
| Equities | MAYFLOWER BANCORP INC COM STK | 600.00 |
| Equities | MAYS J W INC COM | 131.00 |
| Equities | MB FINL INC NEW COM | 8,881.00 |
| Equities | MB FINL INC NEW COM | 3,800.00 |
| Equities | MBT FINL CORP COM | 2,626.00 |
| Equities | MBT FINL CORP COM | 900.00 |
| Equities | MC CORMICK & CO INC COM NON-VTG | 10,658.00 |
| Equities | MC CORMICK & CO INC COM NON-VTG | 3,660.00 |
| Equities | MC CORMICK & CO INC COM NON-VTG | 7,715.00 |
| Equities | MC CORMICK & CO INC COM NON-VTG | 2,110.00 |
| Equities | MC DONALDS CORP COM | 82,198.00 |
| Equities | MC DONALDS CORP COM | 28,225.00 |
| Equities | MC DONALDS CORP COM | 3,620.00 |
| Equities | MC DONALDS CORP COM | 985.00 |
| Equities | MCCLATCHY CO CL A CL A | 8,880.00 |
| Equities | MCCLATCHY CO CL A CL A | 3,100.00 |
| Equities | MCG CAPITAL CORP COM | 4,818.00 |
| Equities | MCG CAPITAL CORP COM | 1,600.00 |
| Equities | MCGRATH RENTCORP COM | 4,162.00 |
| Equities | MCGRATH RENTCORP COM | 1,800.00 |
| Equities | MCGRAW-HILL COS COM USD1 | 23,570.00 |
| Equities | MCGRAW-HILL COS COM USD1 | 8,093.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MCKESSON CORP | 19,727.00 |
| Equities | MCKESSON CORP | 6,774.00 |
| Equities | MCMORAN EXPL CO COM | 15,659.00 |
| Equities | MCMORAN EXPL CO COM | 6,700.00 |
| Equities | MCRAE INDS INC CL A CL A | 1,531.00 |
| Equities | MEAD JOHNSON NUTRITION COM USD0.01 | 16,353.00 |
| Equities | MEAD JOHNSON NUTRITION COM USD0.01 | 5,615.00 |
| Equities | MEADE INSTRUMENTS CORP COM NEW COM NEW | 119.00 |
| Equities | MEADE INSTRUMENTS CORP COM NEW COM NEW | 100.00 |
| Equities | MEADOWBROOK INS GROUP INC COM | 20,065.00 |
| Equities | MEADOWBROOK INS GROUP INC COM | 8,700.00 |
| Equities | MEADWESTVACO CORP COM | 13,716.00 |
| Equities | MEADWESTVACO CORP COM | 4,710.00 |
| Equities | MEASUREMENT SPECIALTIES INC COM | 2,468.00 |
| Equities | MEASUREMENT SPECIALTIES INC COM | 1,100.00 |
| Equities | MECHANICAL TECHNOLOGY INC COM NEW STK | 731.00 |
| Equities | MECHANICAL TECHNOLOGY INC COM NEW STK | 100.00 |
| Equities | MED ACTION INDS INC COM | 4,265.00 |
| Equities | MED ACTION INDS INC COM | 1,400.00 |
| Equities | MEDALLION FINL CORP COM | 4,068.00 |
| Equities | MEDALLION FINL CORP COM | 1,400.00 |
| Equities | MEDASSETS INC COM STK | 6,487.00 |
| Equities | MEDASSETS INC COM STK | 2,200.00 |
| Equities | MEDCATH CORP COM STK | 2,294.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MEDCATH CORP COM STK | 800.00 |
| Equities | MEDCO HEALTH SOLUTIONS INC COM | 31,101.00 |
| Equities | MEDCO HEALTH SOLUTIONS INC COM | 10,679.00 |
| Equities | MEDIA GEN INC CL A | 3,150.00 |
| Equities | MEDIA GEN INC CL A | 1,100.00 |
| Equities | MEDICAL PPTYS TR INC COM REIT | 22,168.00 |
| Equities | MEDICAL PPTYS TR INC COM REIT | 6,800.00 |
| Equities | MEDICAL STAFFING NETWORK HLDGS INC COM | 6,387.00 |
| Equities | MEDICINES COMPANY COM | 8,149.00 |
| Equities | MEDICINES COMPANY COM | 3,500.00 |
| Equities | MEDICIS PHARMACEUTICAL CORP CL A NEW | 8,499.00 |
| Equities | MEDICIS PHARMACEUTICAL CORP CL A NEW | 3,600.00 |
| Equities | MEDIPAL HOLDINGS CORP | 302,600.00 |
| Equities | MEDIPAL HOLDINGS CORP | 104,400.00 |
| Equities | MEDIS TECHNOLOGIES LTD COM | 7,276.00 |
| Equities | MEDIS TECHNOLOGIES LTD COM | 500.00 |
| Equities | MEDIVATION INC COM STK | 3,904.00 |
| Equities | MEDIVATION INC COM STK | 1,700.00 |
| Equities | MEDIWARE INFORMATION SYS INC COM | 3,850.00 |
| Equities | MEDIWARE INFORMATION SYS INC COM | 1,300.00 |
| Equities | MEDTOX SCIENTIFIC INC COM NEW COM NEW | 681.00 |
| Equities | MEDTOX SCIENTIFIC INC COM NEW COM NEW | 200.00 |
| Equities | MEDTRONIC INC COM | 84,778.00 |
| Equities | MEDTRONIC INC COM | 29,111.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MEDTRONIC INC COM | 12,700.00 |
| Equities | MEDTRONIC INC COM | 3,460.00 |
| Equities | MELA SCIENCES INC COM | 2,056.00 |
| Equities | MELA SCIENCES INC COM | 700.00 |
| Equities | MEN S WEARHOUSE INC COMMOM | 5,199.00 |
| Equities | MEN S WEARHOUSE INC COMMOM | 2,200.00 |
| Equities | MENTOR GRAPHICS CORP COM | 8,905.00 |
| Equities | MENTOR GRAPHICS CORP COM | 3,800.00 |
| Equities | MERCANTILE BK CORP COM | 1,059.00 |
| Equities | MERCANTILE BK CORP COM | 300.00 |
| Equities | MERCHANTS BANCSHARES INC COM | 1,597.00 |
| Equities | MERCHANTS BANCSHARES INC COM | 500.00 |
| Equities | MERCK & CO INC NEW COM | 244,847.00 |
| Equities | MERCK & CO INC NEW COM | 84,076.00 |
| Equities | MERCK CVR (CONTINGENT VALUE RIGHTS | 10,100.00 |
| Equities | MERCURY COMPUTER SYS INC COM | 3,500.00 |
| Equities | MERCURY COMPUTER SYS INC COM | 1,200.00 |
| Equities | MEREDITH CORP COM | 3,768.00 |
| Equities | MEREDITH CORP COM | 6,425.00 |
| Equities | MEREDITH CORP COM | 1,750.00 |
| Equities | MEREDITH CORP COM | 1,700.00 |
| Equities | MERGE HEALTHCARE INC COM STK | 1,562.00 |
| Equities | MERGE HEALTHCARE INC COM STK | 500.00 |
| Equities | MERIDIAN BIOSCIENCE INC COM | 7,232.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MERIDIAN BIOSCIENCE INC COM | 3,100.00 |
| 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 | 5,450.00 |
| Equities | MERIT MED SYS INC COM | 1,900.00 |
| Equities | MERITAGE HOMES CORP COM | 1,575.00 |
| Equities | MERITAGE HOMES CORP COM | 500.00 |
| Equities | MERITOR INC COM | 7,349.00 |
| Equities | MERITOR INC COM | 2,500.00 |
| Equities | MERUELO MADDUX PPTYS INC COM NEW | 1,123.00 |
| Equities | MERUELO MADDUX PPTYS INC COM NEW | 100.00 |
| 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 | 3,224.00 |
| Equities | META FINL GROUP INC COM | 1,100.00 |
| Equities | METABOLIX INC COM STK | 1,738.00 |
| Equities | METABOLIX INC COM STK | 600.00 |
| Equities | METALICO INC COM | 4,637.00 |
| Equities | METALICO INC COM | 1,600.00 |
| Equities | METAWAVE COMMUNICATIONS CORP OC-COM | 17,800.00 |
| Equities | METHODE ELECTRS INC COM | 6,255.00 |
| Equities | METHODE ELECTRS INC COM | 2,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | METLIFE INC COM | 84,962.00 |
| Equities | METLIFE INC COM | 29,174.00 |
| Equities | MET-PRO CORP COM | 3,360.00 |
| Equities | MET-PRO CORP COM | 1,100.00 |
| Equities | METRO BANCORP INC PA COM STK | 3,237.00 |
| Equities | METRO BANCORP INC PA COM STK | 1,100.00 |
| Equities | METRO ONE TELECOMMUNICATIONS INC COM NEWSTK | 4,277.00 |
| Equities | METRO ONE TELECOMMUNICATIONS INC COM NEWSTK | 300.00 |
| Equities | METROCORP BANCSHARES INC COM | 3,040.00 |
| Equities | METROCORP BANCSHARES INC COM | 1,000.00 |
| Equities | METROPCS COMMUNICATIONS INC COM COM | 23,572.00 |
| Equities | METROPCS COMMUNICATIONS INC COM COM | 8,094.00 |
| Equities | METROPOLITAN HEALTH NETWORKS INC COM | 7,221.00 |
| Equities | METROPOLITAN HEALTH NETWORKS INC COM | 2,520.00 |
| 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 | MFA FINL INC | 42,625.00 |
| Equities | MFA FINL INC | 18,300.00 |
| Equities | MFB NT COLLECTIVE DIVERSIFIED FRONTIER MARKETS FUND | 97,166.27 |
| Equities | MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND - NON LENDING | 1,590,293.42 |
| Equities | MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL CAP INDEX FUND-LENDING | 11,532,853.38 |
| Equities | MFC ISHARES TR MSCI EMERGING MKTS INDEX FD | 554,776.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MFC ISHARES TR MSCI EMERGING MKTS INDEX FD | 79,792.00 |
| Equities | MFC ISHARES TR RUSSELL MIDCAP INDEX FD | 4,960,911.00 |
| Equities | MFC ISHARES TR RUSSELL MIDCAP INDEX FD | 1,690,169.00 |
| Equities | MFC VANGUARD MSCI EMERGING MKTS | 1,638,524.00 |
| Equities | MFC VANGUARD MSCI EMERGING MKTS | 68,874.00 |
| Equities | MFC VANGUARD MSCI EMERGING MKTS | 40,513.00 |
| Equities | MFC VANGUARD MSCI EMERGING MKTS | 235,664.00 |
| Equities | MFO LOOMIS SAYLES FULL DISCRETION INSTL SECURITIZED FD | 215,104.69 |
| Equities | MFO LOOMIS SAYLES FULL DISCRETION INSTL SECURITIZED FD | 915,453.64 |
| Equities | MFRI INC COM STK | 2,668.00 |
| Equities | MFRI INC COM STK | 900.00 |
| Equities | MGE ENERGY INC COM . | 3,050.00 |
| Equities | MGE ENERGY INC COM . | 1,300.00 |
| Equities | MGIC INVT CORP WIS COM | 14,917.00 |
| Equities | MGIC INVT CORP WIS COM | 5,200.00 |
| Equities | MGMT NETWORK GROUP INC COM NEW | 1,431.00 |
| Equities | MGMT NETWORK GROUP INC COM NEW | 600.00 |
| Equities | MICREL INC COM | 9,047.00 |
| Equities | MICREL INC COM | 4,000.00 |
| Equities | MICRO COMPONENT TECH INC COM | 10,388.00 |
| Equities | MICROCHIP TECHNOLOGY INC COM | 15,354.00 |
| Equities | MICROCHIP TECHNOLOGY INC COM | 5,272.00 |
| Equities | MICROFINANCIAL INC COM STK | 3,850.00 |
| Equities | MICROFINANCIAL INC COM STK | 1,300.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MICROLOG CORP COM | 831.00 |
| Equities | MICROMET INC COM STK | 2,406.00 |
| Equities | MICROMET INC COM STK | 800.00 |
| Equities | MICRON TECH INC COM | 79,334.00 |
| Equities | MICRON TECH INC COM | 27,242.00 |
| Equities | MICRONETICS INC | 950.00 |
| Equities | MICRONETICS INC | 400.00 |
| Equities | MICROSEMI CORP COM | 10,317.00 |
| Equities | MICROSEMI CORP COM | 4,400.00 |
| Equities | MICROSOFT CORP COM | 293,100.00 |
| Equities | MICROSOFT CORP COM | 601,436.00 |
| Equities | MICROSOFT CORP COM | 206,522.00 |
| Equities | MICROSOFT CORP COM | 16,765.00 |
| Equities | MICROSOFT CORP COM | 4,570.00 |
| Equities | MICROSOFT CORP COM | 83,200.00 |
| Equities | MICROSOFT CORP COM | 22,700.00 |
| Equities | MICROSTRATEGY INC CL A NEW | 1,445.00 |
| Equities | MICROSTRATEGY INC CL A NEW | 677.00 |
| Equities | MICROVISION INC DEL COM | 2,100.00 |
| Equities | MICROVISION INC DEL COM | 700.00 |
| Equities | MICROWAVE FILTER INC COM | 1,344.00 |
| Equities | MICROWAVE FILTER INC COM | 600.00 |
| Equities | MID-AMER APT CMNTYS INC COM | 4,915.00 |
| Equities | MID-AMER APT CMNTYS INC COM | 2,500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MIDAS INC COM | 3,150.00 |
| Equities | MIDAS INC COM | 1,100.00 |
| Equities | MIDDLEBY CORP COM | 4,688.00 |
| Equities | MIDDLEBY CORP COM | 2,000.00 |
| Equities | MIDDLESEX WTR CO COM | 3,248.00 |
| Equities | MIDDLESEX WTR CO COM | 1,100.00 |
| Equities | MIDSOUTH BANCORP INC COM | 621.00 |
| Equities | MIDSOUTH BANCORP INC COM | 200.00 |
| Equities | MILLER HERMAN INC COM | 5,068.00 |
| Equities | MILLER HERMAN INC COM | 2,200.00 |
| Equities | MILLER INDS INC TENN COM NEW | 2,511.00 |
| Equities | MILLER INDS INC TENN COM NEW | 800.00 |
| Equities | MINDSPEED TECHNOLOGIES INC COM NEW STK | 2,345.00 |
| Equities | MINDSPEED TECHNOLOGIES INC COM NEW STK | 800.00 |
| Equities | MINE SAFETY APPLIANCES CO COM | 6,269.00 |
| Equities | MINE SAFETY APPLIANCES CO COM | 2,700.00 |
| Equities | MINERALS TECHNOLOGIES INC COM | 3,106.00 |
| Equities | MINERALS TECHNOLOGIES INC COM | 1,300.00 |
| Equities | MIPS TECHNOLOGIES INC COMMON | 8,311.00 |
| Equities | MIPS TECHNOLOGIES INC COMMON | 2,900.00 |
| Equities | MISONIX INC COM | 1,637.00 |
| Equities | MISONIX INC COM | 700.00 |
| Equities | MISSION WEST PPTYS INC MD COM STK | 12,668.00 |
| Equities | MISSION WEST PPTYS INC MD COM STK | 5,200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MISUMI GROUP INC NPV | 37,700.00 |
| Equities | MISUMI GROUP INC NPV | 13,800.00 |
| Equities | MITCHAM INDS INC COM | 2,275.00 |
| Equities | MITCHAM INDS INC COM | 700.00 |
| Equities | MITEK SYS INC COM NEW COM NEW | 1,837.00 |
| Equities | MITEK SYS INC COM NEW COM NEW | 600.00 |
| Equities | MITSUBISHI CORP NPV | 91,800.00 |
| Equities | MITSUBISHI CORP NPV | 33,500.00 |
| Equities | MITSUBISHI CORP NPV | 8,700.00 |
| Equities | MITSUBISHI CORP NPV | 33,700.00 |
| Equities | MITSUBISHI ELEC CP NPV | 165,000.00 |
| Equities | MITSUBISHI ELEC CP NPV | 60,000.00 |
| Equities | MITSUBISHI ELEC CP NPV | 17,000.00 |
| Equities | MITSUBISHI ELEC CP NPV | 66,000.00 |
| Equities | MITSUBISHI HVY IND NPV | 496,000.00 |
| Equities | MITSUBISHI HVY IND NPV | 181,000.00 |
| Equities | MITSUBISHI UFJ FIN NPV | 1,067,500.00 |
| Equities | MITSUBISHI UFJ FIN NPV | 389,600.00 |
| Equities | MITSUBISHI UFJ FIN NPV | 1,922,900.00 |
| Equities | MITSUBISHI UFJ FIN NPV | 651,100.00 |
| Equities | MITSUI & CO LTD NPV | 35,800.00 |
| Equities | MITSUI & CO LTD NPV | 13,100.00 |
| Equities | MITSUI & CO LTD NPV | 3,300.00 |
| Equities | MITSUI & CO LTD NPV | 12,800.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MITSUI FUDOSAN CO LTD NPV | 71,000.00 |
| Equities | MITSUI FUDOSAN CO LTD NPV | 26,000.00 |
| Equities | MITUSBISHI TANABE SHS | 149,200.00 |
| Equities | MITUSBISHI TANABE SHS | 54,400.00 |
| Equities | MKS INSTRS INC COM | 7,134.00 |
| Equities | MKS INSTRS INC COM | 3,000.00 |
| Equities | MKTG INC COM | 1,169.00 |
| Equities | MKTG INC COM | 100.00 |
| Equities | MLP ATLAS ENERGY L P COM UNITS REPSTG LTD PARTNER INT | 4,992.00 |
| Equities | MLP ATLAS ENERGY L P COM UNITS REPSTG LTD PARTNER INT | 300.00 |
| Equities | MLP BREITBURN ENERGY PARTNERS L P COM UNIT LTD PARTNERSHIP INT | 38,880.00 |
| Equities | MLP BREITBURN ENERGY PARTNERS L P COM UNIT LTD PARTNERSHIP INT | 10,595.00 |
| Equities | MLP BUCKEYE PARTNERS L P UNIT LTD PARTNERSHIP INTS | 45,855.00 |
| Equities | MLP BUCKEYE PARTNERS L P UNIT LTD PARTNERSHIP INTS | 5,155.00 |
| Equities | MLP CHESAPEAKE MIDSTREAM PARTNERS LP UNIT UNIT | 45,280.00 |
| Equities | MLP CHESAPEAKE MIDSTREAM PARTNERS LP UNIT UNIT | 5,030.00 |
| Equities | MLP CRESTWOOD MAINSTREAM PARTNERS LP | 6,125.00 |
| Equities | MLP CRESTWOOD MAINSTREAM PARTNERS LP | 680.00 |
| Equities | MLP ENBRIDGE ENERGY PARTNERS L P COM | 35,560.00 |
| Equities | MLP ENBRIDGE ENERGY PARTNERS L P COM | 4,150.00 |
| Equities | MLP ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP | 32,995.00 |
| Equities | MLP ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP | 3,665.00 |
| Equities | MLP ENTERPRISE PRODS PARTNERS L P COM UNIT | 77,815.00 |
| Equities | MLP ENTERPRISE PRODS PARTNERS L P COM UNIT | 8,645.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MLP KINDER MORGAN ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT | 22,500.00 |
| Equities | MLP KINDER MORGAN ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT | 2,500.00 |
| Equities | MLP MARKWEST ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT | 14,970.00 |
| Equities | MLP MARKWEST ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT | 1,665.00 |
| Equities | MLP SUNOCO LOGISTICS PARTNERS L P COM UNITS | 52,560.00 |
| Equities | MLP SUNOCO LOGISTICS PARTNERS L P COM UNITS | 5,835.00 |
| Equities | MLP TC PIPELINES LP UNIT COM LTD PARTNERSHIP INT ISIN #US87233Q1085 | 23,665.00 |
| Equities | MLP TC PIPELINES LP UNIT COM LTD PARTNERSHIP INT ISIN #US87233Q1085 | 2,630.00 |
| Equities | MLP WESTN GAS PARTNERS LP COM UNIT REPSTG LTD PARTNER INT | 30,900.00 |
| Equities | MLP WESTN GAS PARTNERS LP COM UNIT REPSTG LTD PARTNER INT | 3,430.00 |
| Equities | MLP WILLIAMS PARTNERS L P COM UNIT LTD PARTNERSHIP INT | 54,035.00 |
| Equities | MLP WILLIAMS PARTNERS L P COM UNIT LTD PARTNERSHIP INT | 5,955.00 |
| Equities | MOBILE MINI INC COM | 4,293.00 |
| Equities | MOBILE MINI INC COM | 1,900.00 |
| Equities | MOCON INC COM | 2,056.00 |
| Equities | MOCON INC COM | 700.00 |
| Equities | MODINE MFG CO COM STK | 2,800.00 |
| Equities | MODINE MFG CO COM STK | 900.00 |
| Equities | MOD-PAC CORP COM | 906.00 |
| Equities | MOD-PAC CORP COM | 400.00 |
| Equities | MODUSLINK GLOBAL SOLUTIONS INC COM | 20,114.00 |
| Equities | MODUSLINK GLOBAL SOLUTIONS INC COM | 8,700.00 |
| Equities | MOLECULAR INSIGHT PHARMACEUTICALS INC COM | 3,910.00 |
| Equities | MOLEX INC COM | 11,015.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MOLEX INC COM | 3,782.00 |
| Equities | MOLINA HEALTHCARE INC COM | 4,539.00 |
| Equities | MOLINA HEALTHCARE INC COM | 1,900.00 |
| Equities | MOLSON COORS BREWING CO CL B CL B | 12,655.00 |
| Equities | MOLSON COORS BREWING CO CL B CL B | 4,345.00 |
| Equities | MOMENTA PHARMACEUTICALS INC COM STK | 7,974.00 |
| Equities | MOMENTA PHARMACEUTICALS INC COM STK | 3,500.00 |
| Equities | MONARCH CASINO & RESORT INC COM | 2,843.00 |
| Equities | MONARCH CASINO & RESORT INC COM | 900.00 |
| Equities | MONARCH SVCS INC COM | 350.00 |
| Equities | MONEYGRAM INTL INC COM NEW COM NEW | 355.00 |
| Equities | MONEYGRAM INTL INC COM NEW COM NEW | 90,490.00 |
| Equities | MONEYGRAM INTL INC COM NEW COM NEW | 24,700.00 |
| Equities | MONEYGRAM INTL INC COM NEW COM NEW | 112.00 |
| Equities | MONMOUTH REAL ESTATE CORP MD | 9,961.00 |
| Equities | MONMOUTH REAL ESTATE CORP MD | 1,100.00 |
| Equities | MONOLITHIC PWR SYS INC COM | 4,468.00 |
| Equities | MONOLITHIC PWR SYS INC COM | 1,500.00 |
| Equities | MONOTYPE IMAGING HLDGS INC COM STK | 4,442.00 |
| Equities | MONOTYPE IMAGING HLDGS INC COM STK | 1,500.00 |
| Equities | MONRO MUFFLER BRAKE INC COM | 4,461.00 |
| Equities | MONRO MUFFLER BRAKE INC COM | 1,900.00 |
| Equities | MONSANTO CO NEW COM | 43,011.00 |
| Equities | MONSANTO CO NEW COM | 14,769.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MONSTER WORLDWIDE INC COM | 8,395.00 |
| Equities | MONSTER WORLDWIDE INC COM | 669.00 |
| Equities | MONTPELIER RE HOLDINGS LTD COM | 10,455.00 |
| Equities | MONTPELIER RE HOLDINGS LTD COM | 4,500.00 |
| Equities | MOODYS CORP COM | 40,300.00 |
| Equities | MOODYS CORP COM | 15,694.00 |
| Equities | MOODYS CORP COM | 5,389.00 |
| Equities | MOOG INC CL A | 5,331.00 |
| Equities | MOOG INC CL A | 2,300.00 |
| 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 | 119,221.00 |
| Equities | MORGAN STANLEY COM STK USD0.01 | 40,938.00 |
| Equities | MORGANS FOODS INC COM NEW COM NEW | 294.00 |
| Equities | MORGANS FOODS INC COM NEW COM NEW | 100.00 |
| Equities | MORGANS HOTEL GROUP CO COM STK | 1,925.00 |
| Equities | MORGANS HOTEL GROUP CO COM STK | 600.00 |
| Equities | MOSAIC CO/THE | 23,918.00 |
| Equities | MOSAIC CO/THE | 8,213.00 |
| Equities | MOSYS INC COM STK | 6,971.00 |
| Equities | MOSYS INC COM STK | 2,400.00 |
| Equities | MOTOROLA MOBILITY HLDGS INC COM | 21,175.00 |
| Equities | MOTOROLA MOBILITY HLDGS INC COM | 7,271.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MOTOROLA SOLUTIONS INC | 23,013.00 |
| Equities | MOTOROLA SOLUTIONS INC | 7,902.00 |
| Equities | MOVADO GROUP INC COM | 4,631.00 |
| Equities | MOVADO GROUP INC COM | 2,000.00 |
| Equities | MOVE INC COM NEW COM NEW | 15,383.00 |
| Equities | MOVE INC COM NEW COM NEW | 6,600.00 |
| Equities | MOVE INC FRAC SHS | 75,000.00 |
| Equities | MOVIE GALLERY INC COM | 15,125.00 |
| Equities | MPG OFFICE TRUST INC COM | 6,124.00 |
| Equities | MPG OFFICE TRUST INC COM | 11,800.00 |
| Equities | MRV COMMUNICATIONS INC COM | 20,164.00 |
| Equities | MRV COMMUNICATIONS INC COM | 7,000.00 |
| Equities | MS CHEM CORP COM NEW | 25,140.00 |
| Equities | MTR GAMING GROUP INC COM | 4,331.00 |
| Equities | MTR GAMING GROUP INC COM | 1,500.00 |
| Equities | MTS SYS CORP COM | 3,593.00 |
| Equities | MTS SYS CORP COM | 1,600.00 |
| Equities | MUELLER INDS INC COM | 6,129.00 |
| Equities | MUELLER INDS INC COM | 2,700.00 |
| Equities | MUELLER PAUL CO COM | 119.00 |
| Equities | MUELLER PAUL CO COM | 100.00 |
| Equities | MUELLER WTR PRODS INC COM SER A STK | 17,192.00 |
| Equities | MUELLER WTR PRODS INC COM SER A STK | 6,000.00 |
| Equities | MUENCHENER RUECKVE NPV(REGD) | 27,680.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MUENCHENER RUECKVE NPV(REGD) | 9,370.00 |
| Equities | MULTI-COLOR CORP COM | 1,487.00 |
| Equities | MULTI-COLOR CORP COM | 500.00 |
| Equities | MULTI-FINELINE ELECTRONIX INC COM | 3,074.00 |
| Equities | MULTI-FINELINE ELECTRONIX INC COM | 1,000.00 |
| Equities | MULTIMEDIA GAMES HOLDING COMPANY COM | 3,237.00 |
| Equities | MULTIMEDIA GAMES HOLDING COMPANY COM | 1,100.00 |
| Equities | MURATA MANUFACTURING CO. NPV | 15,900.00 |
| Equities | MURATA MANUFACTURING CO. NPV | 5,800.00 |
| Equities | MURPHY OIL CORP COM | 15,546.00 |
| Equities | MURPHY OIL CORP COM | 5,338.00 |
| Equities | MURRAY & ROBERTS ZAR0.10 | 422,007.00 |
| Equities | MURRAY & ROBERTS ZAR0.10 | 211,634.00 |
| Equities | MUTUALFIRST FINL INC COM | 2,570.00 |
| Equities | MUTUALFIRST FINL INC COM | 900.00 |
| Equities | MVC CAP INC COM | 2,556.00 |
| Equities | MVC CAP INC COM | 1,100.00 |
| Equities | MWI VETERINARY SUPPLY INC COM STK | 3,097.00 |
| Equities | MWI VETERINARY SUPPLY INC COM STK | 1,300.00 |
| Equities | MYERS INDS INC COM | 5,781.00 |
| Equities | MYERS INDS INC COM | 2,000.00 |
| Equities | MYLAN INC | 34,263.00 |
| Equities | MYLAN INC | 11,765.00 |
| Equities | MYR GROUP INC DEL COM STK | 4,069.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | MYR GROUP INC DEL COM STK | 1,400.00 |
| Equities | MYREXIS INC COM | 3,266.00 |
| Equities | MYREXIS INC COM | 1,100.00 |
| Equities | MZT HLDGS INC | 9,974.00 |
| Equities | MZT HLDGS INC | 600.00 |
| Equities | N CENT BANCSHARES INC COM | 1,094.00 |
| Equities | N CENT BANCSHARES INC COM | 300.00 |
| Equities | N W PIPE CO COM | 1,794.00 |
| Equities | N W PIPE CO COM | 600.00 |
| Equities | N.E IND BANCORP INC COM NEW | 775.00 |
| Equities | N.E IND BANCORP INC COM NEW | 400.00 |
| Equities | NABI BIOPHARMACEUTICALS COM | 7,130.00 |
| Equities | NABI BIOPHARMACEUTICALS COM | 2,500.00 |
| Equities | NABORS INDUSTRIES COM USD0.10 | 23,100.00 |
| Equities | NABORS INDUSTRIES COM USD0.10 | 7,932.00 |
| Equities | NACCO IND INC CL A COM | 862.00 |
| Equities | NACCO IND INC CL A COM | 437.00 |
| Equities | NAN YA PRINTED CIR TWD10 | 1,565,000.00 |
| Equities | NAN YA PRINTED CIR TWD10 | 530,000.00 |
| Equities | NANOGEN INC COM | 6,805.00 |
| Equities | NANOGEN INC COM | 400.00 |
| Equities | NANOMETRICS INC COM DELAWARE | 2,231.00 |
| Equities | NANOMETRICS INC COM DELAWARE | 700.00 |
| Equities | NANOPHASE TECHNOLOGIES CORP COM | 1,837.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | NANOPHASE TECHNOLOGIES CORP COM | 600.00 |
| Equities | NANOSPHERE INC COM STK | 1,988.00 |
| Equities | NANOSPHERE INC COM STK | 600.00 |
| Equities | NAPCO SECURITY TECHNOLOGIES INC | 4,086.00 |
| Equities | NAPCO SECURITY TECHNOLOGIES INC | 1,400.00 |
| Equities | NASB FINL INC COM | 1,998.00 |
| Equities | NASB FINL INC COM | 700.00 |
| Equities | NASDAQ OMX GROUP | 53,400.00 |
| Equities | NASDAQ OMX GROUP | 10,248.00 |
| Equities | NASDAQ OMX GROUP | 3,519.00 |
| Equities | NASH FINCH CO COM | 1,881.00 |
| Equities | NASH FINCH CO COM | 600.00 |
| Equities | NATIONAL BEVERAGE CORP COM | 12,070.00 |
| Equities | NATIONAL BEVERAGE CORP COM | 5,200.00 |
| Equities | NATIONAL CINEMEDIA INC COM | 4,715.00 |
| Equities | NATIONAL CINEMEDIA INC COM | 13,050.00 |
| Equities | NATIONAL CINEMEDIA INC COM | 3,550.00 |
| Equities | NATIONAL CINEMEDIA INC COM | 1,600.00 |
| Equities | NATIONAL GRID ORD GBP0.113953 | 12,484.00 |
| Equities | NATIONAL GRID ORD GBP0.113953 | 48,550.00 |
| Equities | NATIONAL HEALTH INVS INC COM | 4,492.00 |
| Equities | NATIONAL HEALTH INVS INC COM | 2,000.00 |
| Equities | NATIONAL HLDGS CORP COM STK | 731.00 |
| Equities | NATIONAL HLDGS CORP COM STK | 100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | NATIONAL OILWELL VARCO COM STK | 32,900.00 |
| Equities | NATIONAL OILWELL VARCO COM STK | 34,048.00 |
| Equities | NATIONAL OILWELL VARCO COM STK | 11,692.00 |
| Equities | NATIONAL OILWELL VARCO COM STK | 42,160.00 |
| Equities | NATIONAL OILWELL VARCO COM STK | 11,520.00 |
| Equities | NATIONAL PENN BANCSHARES INC COM | 18,711.00 |
| Equities | NATIONAL PENN BANCSHARES INC COM | 8,100.00 |
| Equities | NATIONAL RESH CORP COM | 1,355.00 |
| Equities | NATIONAL RESH CORP COM | 400.00 |
| Equities | NATIONAL RETAIL PPTYS INC COM STK | 12,005.00 |
| Equities | NATIONAL RETAIL PPTYS INC COM STK | 5,100.00 |
| Equities | NATIONAL TECHNICAL SYS INC COM | 1,750.00 |
| Equities | NATIONAL TECHNICAL SYS INC COM | 600.00 |
| Equities | NATIONAL WESTN LIFE INS CO CL A | 517.00 |
| Equities | NATIONAL WESTN LIFE INS CO CL A | 181.00 |
| Equities | NATL AUSTRALIA BK NPV | 175,051.00 |
| Equities | NATL AUSTRALIA BK NPV | 72,791.00 |
| Equities | NATL AUSTRALIA BK NPV | 268,475.00 |
| Equities | NATL AUSTRALIA BK NPV | 90,910.00 |
| Equities | NATL BANKSHARES INC VA COM | 131.00 |
| Equities | NATL BK OF CANADA COM NPV | 52,200.00 |
| Equities | NATL BK OF CANADA COM NPV | 22,700.00 |
| Equities | NATL FINL PARTNERS CORP COM | 4,243.00 |
| Equities | NATL FINL PARTNERS CORP COM | 1,400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | NATL HEALTHCARE CORP COM | 1,269.00 |
| Equities | NATL HEALTHCARE CORP COM | 400.00 |
| Equities | NATL INTST CORP COM STK | 2,514.00 |
| Equities | NATL INTST CORP COM STK | 800.00 |
| Equities | NATL PATENT DEV CORP NEW COM | 2,075.00 |
| Equities | NATL PATENT DEV CORP NEW COM | 900.00 |
| Equities | NATL PRESTO INDS INC COM | 1,420.00 |
| Equities | NATL PRESTO INDS INC COM | 633.00 |
| Equities | NATL RECORD MART INC COM | 8,200.00 |
| Equities | NATURAL ALTERNATIVES INTL INC COM NEW COM NEW | 3,062.00 |
| Equities | NATURAL ALTERNATIVES INTL INC COM NEW COM NEW | 1,000.00 |
| Equities | NATURAL GAS SVCS GROUP INC COM | 1,969.00 |
| Equities | NATURAL GAS SVCS GROUP INC COM | 600.00 |
| Equities | NATURES SUNSHINE PRODS INC COM | 2,668.00 |
| Equities | NATURES SUNSHINE PRODS INC COM | 900.00 |
| Equities | NATUS MED INC DEL COM | 5,118.00 |
| Equities | NATUS MED INC DEL COM | 1,700.00 |
| Equities | NAUTILUS INC COM | 4,910.00 |
| Equities | NAUTILUS INC COM | 1,700.00 |
| Equities | NAVARRE CORP COM | 4,462.00 |
| Equities | NAVARRE CORP COM | 1,500.00 |
| Equities | NAVIGANT CONSULTING INC COM | 6,801.00 |
| Equities | NAVIGANT CONSULTING INC COM | 2,300.00 |
| Equities | NAVIGATORS GROUP INC COM | 1,745.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | NAVIGATORS GROUP INC COM | 600.00 |
| Equities | NBT BANCORP INC COM | 5,042.00 |
| Equities | NBT BANCORP INC COM | 2,200.00 |
| Equities | NCI BUILDING SYSTEMS INC COM NEW | 962.00 |
| Equities | NCI BUILDING SYSTEMS INC COM NEW | 300.00 |
| Equities | NCI INC CL A CL A | 1,843.00 |
| Equities | NCI INC CL A CL A | 600.00 |
| Equities | NCM SVCS INC COM | 9,449.00 |
| Equities | NCM SVCS INC COM | 600.00 |
| Equities | NEC CORP NPV | 797,000.00 |
| Equities | NEC CORP NPV | 237,000.00 |
| Equities | NEENAH PAPER INC COM | 1,794.00 |
| Equities | NEENAH PAPER INC COM | 600.00 |
| Equities | NEKTAR THERAPEUTICS COM | 9,375.00 |
| Equities | NEKTAR THERAPEUTICS COM | 3,200.00 |
| Equities | NELNET INC CL A CL A | 6,368.00 |
| Equities | NELNET INC CL A CL A | 2,800.00 |
| Equities | NEOGEN CORP COM | 3,274.00 |
| Equities | NEOGEN CORP COM | 1,400.00 |
| 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) | 191,885.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | NESTLE SA CHF0.10(REGD) | 80,549.00 |
| Equities | NESTLE SA CHF0.10(REGD) | 14,315.00 |
| Equities | NESTLE SA CHF0.10(REGD) | 55,689.00 |
| Equities | NET 1 UEPS TECHNOLOGIES INC COM NEW NET 1 UEPS TECHNOLOGIES INC | 5,812.00 |
| Equities | NET 1 UEPS TECHNOLOGIES INC COM NEW NET 1 UEPS TECHNOLOGIES INC | 2,500.00 |
| Equities | NET BANK INC COM | 43,611.00 |
| Equities | NETAPP INC COM STK | 28,808.00 |
| Equities | NETAPP INC COM STK | 9,892.00 |
| Equities | NETFLIX INC COM STK | 4,447.00 |
| Equities | NETFLIX INC COM STK | 1,527.00 |
| Equities | NETGEAR INC COM | 4,092.00 |
| Equities | NETGEAR INC COM | 1,800.00 |
| Equities | NETLIST INC COM STK | 1,400.00 |
| Equities | NETLIST INC COM STK | 400.00 |
| Equities | NETLOGIC MICROSYSTEMS INC COM | 9,402.00 |
| Equities | NETLOGIC MICROSYSTEMS INC COM | 4,100.00 |
| Equities | NETSCOUT SYS INC COM | 6,051.00 |
| Equities | NETSCOUT SYS INC COM | 2,600.00 |
| Equities | NETSUITE INC COM STK | 875.00 |
| Equities | NETSUITE INC COM STK | 300.00 |
| Equities | NETWORK ENGINES INC COM | 5,949.00 |
| Equities | NETWORK EQUIP TECHNOLOGIES COM | 4,506.00 |
| Equities | NETWORK EQUIP TECHNOLOGIES COM | 1,500.00 |
| Equities | NETWORK PLUS CORP COM | 1,900.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | NETWORK-1 SEC SOLUTIONS INC COM | 1,881.00 |
| 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 | 3,893.00 |
| Equities | NEUROCRINE BIOSCIENCES INC COM | 1,300.00 |
| Equities | NEUROMETRIX INC COM NEW | 228.00 |
| Equities | NEUROMETRIX INC COM NEW | 100.00 |
| Equities | NEUSTAR INC CL A | 10,196.00 |
| Equities | NEUSTAR INC CL A | 4,300.00 |
| Equities | NEUTRAL TANDEM INC COM STK | 4,112.00 |
| Equities | NEUTRAL TANDEM INC COM STK | 1,400.00 |
| Equities | NEW CHORUS LTD SHS | 1.00 |
| Equities | NEW CHORUS LTD SHS | 1.00 |
| Equities | NEW GENERATION BIOFUELS HLDGS INC COM STK | 469.00 |
| Equities | NEW GENERATION BIOFUELS HLDGS INC COM STK | 100.00 |
| Equities | NEW GOLD INC COM NPV | 55,000.00 |
| Equities | NEW GOLD INC COM NPV | 23,900.00 |
| Equities | NEW HORIZONS WORLDWIDE INC COM NEW COM NEW | 6,605.00 |
| Equities | NEWBRIDGE BANCORP COM STK | 1,619.00 |
| Equities | NEWBRIDGE BANCORP COM STK | 500.00 |
| Equities | NEWCASTLE INVT CORP NEW COM | 4,899.00 |
| Equities | NEWCASTLE INVT CORP NEW COM | 1,700.00 |
| Equities | NEWCREST MINING LTD NPV | 57,767.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | NEWCREST MINING LTD NPV | 24,010.00 |
| Equities | NEWCREST MINING LTD NPV | 16,288.00 |
| Equities | NEWCREST MINING LTD NPV | 63,289.00 |
| Equities | NEWELL FINL TR I CONV QUARTERLY INCOME PFD SECS 5.25% | 4,200.00 |
| Equities | NEWELL FINL TR I CONV QUARTERLY INCOME PFD SECS 5.25% | 18,900.00 |
| Equities | NEWELL RUBBERMAID INC COM | 23,256.00 |
| Equities | NEWELL RUBBERMAID INC COM | 7,986.00 |
| Equities | NEWFIELD EXPLORATION | 10,644.00 |
| Equities | NEWFIELD EXPLORATION | 3,655.00 |
| Equities | NEWMARKET CORP COM | 3,220.00 |
| Equities | NEWMARKET CORP COM | 1,435.00 |
| Equities | NEWMONT MINING CORP NEW COM | 39,750.00 |
| Equities | NEWMONT MINING CORP NEW COM | 13,649.00 |
| Equities | NEWMONT MINING CORP NEW COM | 25,310.00 |
| Equities | NEWMONT MINING CORP NEW COM | 6,900.00 |
| Equities | NEWPARK RES INC COM PAR $0.01 NEW COM PAR $0.01 NEW | 15,490.00 |
| Equities | NEWPARK RES INC COM PAR $0.01 NEW COM PAR $0.01 NEW | 6,700.00 |
| Equities | NEWPORT CORP COM | 3,667.00 |
| Equities | NEWPORT CORP COM | 1,200.00 |
| Equities | NEWS CORP CL A COM | 237,500.00 |
| Equities | NEWS CORP CL A COM | 176,165.00 |
| Equities | NEWS CORP CL A COM | 60,492.00 |
| Equities | NEWSTAR FINL INC COMSTK | 1,650.00 |
| Equities | NEWSTAR FINL INC COMSTK | 500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | NEWTEK BUSINESS SVCS INC | 4,856.00 |
| Equities | NEWTEK BUSINESS SVCS INC | 1,700.00 |
| Equities | NEXCEN BRANDS INC COM STK | 20,100.00 |
| Equities | NEXEN INC COM NPV | 219,250.00 |
| Equities | NEXEN INC COM NPV | 71,340.00 |
| Equities | NEXON CO LTD NPV | 21,800.00 |
| Equities | NEXON CO LTD NPV | 7,900.00 |
| Equities | NEXPRISE INC NEW COM NEW STK | 1,544.00 |
| Equities | NEXPRISE INC NEW COM NEW STK | 100.00 |
| Equities | NEXTERA ENERGY INC COM | 33,943.00 |
| Equities | NEXTERA ENERGY INC COM | 11,655.00 |
| 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 COM NEW COM NEW | 1,496.00 |
| Equities | NEXTWAVE WIRELESS INC COM NEW COM NEW | 100.00 |
| Equities | NGP CAP RES CO COM | 2,406.00 |
| Equities | NGP CAP RES CO COM | 800.00 |
| Equities | NH THRIFT BANCSHARES INC COM | 1,181.00 |
| Equities | NH THRIFT BANCSHARES INC COM | 400.00 |
| Equities | NIC INC COM | 10,494.00 |
| Equities | NIC INC COM | 4,500.00 |
| Equities | NIKE INC CL B | 29,798.00 |
| Equities | NIKE INC CL B | 10,232.00 |
| Equities | NILE THERAPEUTICS INC COM STK | 2,906.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | NILE THERAPEUTICS INC COM STK | 200.00 |
| Equities | NINTENDO CO LTD NPV | 10,190.00 |
| Equities | NINTENDO CO LTD NPV | 3,870.00 |
| Equities | NIPPON EXPRESS CO NPV | 805,000.00 |
| Equities | NIPPON EXPRESS CO NPV | 278,000.00 |
| Equities | NIPPON SHOKUBAI CO NPV | 29,000.00 |
| Equities | NIPPON SHOKUBAI CO NPV | 10,000.00 |
| Equities | NIPPON TELEGRAPH & TELEPHONE CORP NPV | 63,500.00 |
| Equities | NIPPON TELEGRAPH & TELEPHONE CORP NPV | 23,200.00 |
| Equities | NIPPON TELEGRAPH & TELEPHONE CORP NPV | 33,400.00 |
| Equities | NIPPON TELEGRAPH & TELEPHONE CORP NPV | 12,800.00 |
| Equities | NISOURCE INC COM | 22,582.00 |
| Equities | NISOURCE INC COM | 7,754.00 |
| Equities | NISSAN MOTOR CO LTD | 205,100.00 |
| Equities | NISSAN MOTOR CO LTD | 74,800.00 |
| Equities | NISSAN MOTOR CO LTD | 36,600.00 |
| Equities | NISSAN MOTOR CO LTD | 142,400.00 |
| Equities | NITCHES INC COM | 980.00 |
| Equities | NITCHES INC COM | 100.00 |
| Equities | NITORI HOLDINGS NPV | 11,050.00 |
| Equities | NITORI HOLDINGS NPV | 4,050.00 |
| Equities | NITTO DENKO CORP NPV | 1,000.00 |
| Equities | NITTO DENKO CORP NPV | 3,800.00 |
| Equities | NJ RES CORP COM | 4,034.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | NJ RES CORP COM | 867.00 |
| Equities | NL INDS INC COM NEW | 6,947.00 |
| Equities | NL INDS INC COM NEW | 3,000.00 |
| Equities | NMT MED INC COM STK | 2,441.00 |
| Equities | NMT MED INC COM STK | 200.00 |
| Equities | NN INC COM | 2,843.00 |
| Equities | NN INC COM | 900.00 |
| Equities | NOBILITY HOMES INC COM | 1,269.00 |
| Equities | NOBILITY HOMES INC COM | 400.00 |
| Equities | NOBLE CORPORATION (SWITZERLAND) COM USD0.10 | 20,279.00 |
| Equities | NOBLE CORPORATION (SWITZERLAND) COM USD0.10 | 6,963.00 |
| Equities | NOBLE ENERGY INC COM | 14,103.00 |
| Equities | NOBLE ENERGY INC COM | 4,843.00 |
| Equities | NOBLE INTL LTD COM | 5,650.00 |
| Equities | NOKIA OYJ EUR0.06 | 1,267,250.00 |
| Equities | NOKIA OYJ EUR0.06 | 429,120.00 |
| Equities | NOKIAN RENKAAT OYJ NPV | 35,200.00 |
| Equities | NOKIAN RENKAAT OYJ NPV | 14,800.00 |
| Equities | NOMURA HOLDINGS NPV | 609,800.00 |
| Equities | NOMURA HOLDINGS NPV | 174,000.00 |
| Equities | NONG SHIM CO KRW5000 | 13,012.00 |
| Equities | NONG SHIM CO KRW5000 | 4,406.00 |
| Equities | NORD RES CORP COM | 1,594.00 |
| Equities | NORD RES CORP COM | 100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | NORDIC AMERICAN TANKERS LIMITED | 3,535.00 |
| Equities | NORDIC AMERICAN TANKERS LIMITED | 12,100.00 |
| Equities | NORDIC AMERICAN TANKERS LIMITED | 3,295.00 |
| Equities | NORDIC AMERICAN TANKERS LIMITED | 1,200.00 |
| Equities | NORDSON CORP COM | 9,184.00 |
| Equities | NORDSON CORP COM | 3,992.00 |
| Equities | NORDSTROM INC COM | 12,996.00 |
| Equities | NORDSTROM INC COM | 4,463.00 |
| Equities | NORDSTROM INC COM | 43,360.00 |
| Equities | NORDSTROM INC COM | 11,840.00 |
| Equities | NORFOLK SOUTHN CORP COM | 27,000.00 |
| Equities | NORFOLK SOUTHN CORP COM | 9,271.00 |
| Equities | NORFOLK SOUTHN CORP COM | 11,890.00 |
| Equities | NORFOLK SOUTHN CORP COM | 3,260.00 |
| Equities | NORSK HYDRO ASA NOK1.098 | 465,258.00 |
| Equities | NORSK HYDRO ASA NOK1.098 | 176,657.00 |
| Equities | NORTECH SYS INC COM | 1,037.00 |
| Equities | NORTECH SYS INC COM | 400.00 |
| Equities | NORTH VY BANCORP COM NEW | 376.00 |
| Equities | NORTH VY BANCORP COM NEW | 100.00 |
| Equities | NORTHEAST UTILITIES COM | 14,221.00 |
| Equities | NORTHEAST UTILITIES COM | 4,883.00 |
| Equities | NORTHERN OIL & GAS INC NEV COM STK | 4,467.00 |
| Equities | NORTHERN OIL & GAS INC NEV COM STK | 2,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | NORTHERN STS FINL CORP COM | 44.00 |
| Equities | NORTHERN STS FINL CORP COM | 100.00 |
| Equities | NORTHERN TECHNOLOGIES INTL CORP COM STK | 306.00 |
| Equities | NORTHERN TECHNOLOGIES INTL CORP COM STK | 100.00 |
| Equities | NORTHERN TR CORP COM | 19,360.00 |
| Equities | NORTHERN TR CORP COM | 6,648.00 |
| Equities | NORTHFIELD BANCORP INC NEW COM STK | 7,684.00 |
| Equities | NORTHFIELD BANCORP INC NEW COM STK | 3,400.00 |
| Equities | NORTHRIM BANCORP INC COM | 1,337.00 |
| Equities | NORTHRIM BANCORP INC COM | 400.00 |
| Equities | NORTHROP GRUMMAN CORP COM | 20,989.00 |
| Equities | NORTHROP GRUMMAN CORP COM | 7,207.00 |
| Equities | NORTHSTAR NEUROSCIENCE INC COM | 4,547.00 |
| Equities | NORTHSTAR NEUROSCIENCE INC COM | 300.00 |
| Equities | NORTHSTAR RLTY FIN CORP COM | 27,025.00 |
| Equities | NORTHSTAR RLTY FIN CORP COM | 4,100.00 |
| Equities | NORTHWEST BANCSHARES INC MD COM | 13,797.00 |
| Equities | NORTHWEST BANCSHARES INC MD COM | 5,900.00 |
| Equities | NORTHWEST NAT GAS CO COM | 4,528.00 |
| Equities | NORTHWEST NAT GAS CO COM | 2,000.00 |
| Equities | NORTHWESTERN CORP COM NEW COM NEW | 5,842.00 |
| Equities | NORTHWESTERN CORP COM NEW COM NEW | 2,500.00 |
| Equities | NORTHWESTN CORP COM | 5,500.00 |
| Equities | NOVARTIS AG CHF0.50(REGD) | 78,766.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | NOVARTIS AG CHF0.50(REGD) | 33,054.00 |
| Equities | NOVARTIS AG CHF0.50(REGD) | 195,783.00 |
| Equities | NOVARTIS AG CHF0.50(REGD) | 66,297.00 |
| Equities | NOVARTIS AG CHF0.50(REGD) | 12,450.00 |
| Equities | NOVARTIS AG CHF0.50(REGD) | 48,439.00 |
| Equities | NOVASTAR FINL INC COM NEW STK | 1,626.00 |
| Equities | NOVASTAR FINL INC COM NEW STK | 100.00 |
| Equities | NOVATEL WIRELESS INC COM NEW | 3,735.00 |
| Equities | NOVATEL WIRELESS INC COM NEW | 1,300.00 |
| Equities | NOVAVAX INC COM | 5,731.00 |
| Equities | NOVAVAX INC COM | 2,000.00 |
| Equities | NOVELLUS SYS INC COM | 5,349.00 |
| Equities | NOVELLUS SYS INC COM | 1,837.00 |
| Equities | NOVO-NORDISK AS DKK1 SER'B' | 13,031.00 |
| Equities | NOVO-NORDISK AS DKK1 SER'B' | 5,426.00 |
| Equities | NOVO-NORDISK AS DKK1 SER'B' | 7,232.00 |
| Equities | NOVO-NORDISK AS DKK1 SER'B' | 28,119.00 |
| Equities | NPS PHARMACEUTICALS INC COM | 5,687.00 |
| Equities | NPS PHARMACEUTICALS INC COM | 1,900.00 |
| Equities | NRG ENERGY INC COM NEW | 18,474.00 |
| Equities | NRG ENERGY INC COM NEW | 6,344.00 |
| Equities | NSK LTD NPV | 169,000.00 |
| Equities | NSK LTD NPV | 62,000.00 |
| Equities | NTELOS HOLDINGS CORP COM NEW COM NEW | 2,502.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | NTELOS HOLDINGS CORP COM NEW COM NEW | 850.00 |
| Equities | NTN BUZZTIME INC | 7,799.00 |
| Equities | NTN BUZZTIME INC | 500.00 |
| Equities | NU SKIN ENTERPRISES INC CL A CL A | 7,068.00 |
| Equities | NU SKIN ENTERPRISES INC CL A CL A | 3,000.00 |
| Equities | NUANCE COMMUNICATIONS INC COM | 101,240.00 |
| Equities | NUANCE COMMUNICATIONS INC COM | 27,610.00 |
| Equities | NUCOR CORP COM | 25,442.00 |
| Equities | NUCOR CORP COM | 8,736.00 |
| Equities | NUCOR CORP COM | 12,885.00 |
| Equities | NUCOR CORP COM | 3,505.00 |
| Equities | NUFARM NPV | 675,230.00 |
| Equities | NUFARM NPV | 221,396.00 |
| Equities | NUMEREX CORP N Y COM | 3,325.00 |
| Equities | NUMEREX CORP N Y COM | 1,100.00 |
| Equities | NUTRACEUTICAL INTL CORP COM | 3,806.00 |
| Equities | NUTRACEUTICAL INTL CORP COM | 1,300.00 |
| Equities | NUTRI SYS INC NEW COM | 5,443.00 |
| Equities | NUTRI SYS INC NEW COM | 1,900.00 |
| Equities | NUTRITION 21 INC COM | 10,661.00 |
| Equities | NUTRITION 21 INC COM | 600.00 |
| Equities | NUVASIVE INC COM | 4,808.00 |
| Equities | NUVASIVE INC COM | 2,100.00 |
| Equities | NVE CORP COM NEW COM NEW | 1,856.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | NVE CORP COM NEW COM NEW | 900.00 |
| Equities | NVIDIA CORP COM | 8,000.00 |
| Equities | NVIDIA CORP COM | 49,055.00 |
| Equities | NVIDIA CORP COM | 16,845.00 |
| Equities | N-VIRO INTL CORP COM NEW | 600.00 |
| Equities | N-VIRO INTL CORP COM NEW | 300.00 |
| Equities | NWS HOLDINGS LTD HKD1 | 732,000.00 |
| Equities | NWS HOLDINGS LTD HKD1 | 291,000.00 |
| Equities | NXSTAGE MED INC COM STK | 4,293.00 |
| Equities | NXSTAGE MED INC COM STK | 1,900.00 |
| Equities | NY & CO INC COM STK | 4,987.00 |
| Equities | NY & CO INC COM STK | 1,700.00 |
| Equities | NYSE EURONEXT COM STK | 21,047.00 |
| Equities | NYSE EURONEXT COM STK | 7,227.00 |
| Equities | O CHARLEYS INC | 3,018.00 |
| Equities | O CHARLEYS INC | 1,000.00 |
| Equities | O REILLY AUTOMOTIVE INC NEW COM USD0.01 | 10,309.00 |
| Equities | O REILLY AUTOMOTIVE INC NEW COM USD0.01 | 3,540.00 |
| Equities | O REILLY AUTOMOTIVE INC NEW COM USD0.01 | 14,810.00 |
| Equities | O REILLY AUTOMOTIVE INC NEW COM USD0.01 | 4,040.00 |
| Equities | O SULLIVAN INDS HLDGS INC SR PFD 12% | 24,700.00 |
| Equities | OASIS PETE INC NEW COM STK | 8,212.00 |
| Equities | OASIS PETE INC NEW COM STK | 3,759.00 |
| Equities | OBAGI MED PRODS INC COM | 1,838.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | OBAGI MED PRODS INC COM | 600.00 |
| Equities | OCCIDENTAL PETROLEUM CORP | 65,213.00 |
| Equities | OCCIDENTAL PETROLEUM CORP | 22,393.00 |
| Equities | OCCIDENTAL PETROLEUM CORP | 23,200.00 |
| Equities | OCCIDENTAL PETROLEUM CORP | 6,300.00 |
| Equities | OCEANFIRST FINL CORP COM | 4,331.00 |
| Equities | OCEANFIRST FINL CORP COM | 1,500.00 |
| Equities | OCLARO INC COM NEW | 745.00 |
| Equities | OCLARO INC COM NEW | 200.00 |
| Equities | OCWEN FINL CORP COM NEW COM NEW | 10,477.00 |
| Equities | OCWEN FINL CORP COM NEW COM NEW | 4,500.00 |
| Equities | ODYSSEY MARINE EXPL INC COM | 1,145.00 |
| Equities | ODYSSEY MARINE EXPL INC COM | 400.00 |
| Equities | OFFICEMAX INC DEL COM | 9,230.00 |
| Equities | OFFICEMAX INC DEL COM | 3,200.00 |
| Equities | OHIO VY BANC CORP COM | 1,673.00 |
| Equities | OHIO VY BANC CORP COM | 500.00 |
| Equities | OIL DRI CORP AMER COM | 2,045.00 |
| Equities | OIL DRI CORP AMER COM | 700.00 |
| Equities | OIL SEARCH LTD NPV | 335,964.00 |
| Equities | OIL SEARCH LTD NPV | 139,704.00 |
| Equities | OILSANDS QUEST INC COM STK | 6,499.00 |
| Equities | OILSANDS QUEST INC COM STK | 400.00 |
| Equities | OILTANKING PARTNERS LP | 7,202.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | OILTANKING PARTNERS LP | 801.00 |
| Equities | OLD 2ND BANCORP INC DEL COM | 708.00 |
| Equities | OLD 2ND BANCORP INC DEL COM | 100.00 |
| Equities | OLD DOMINION FGHT LINE INC COM | 10,516.00 |
| Equities | OLD DOMINION FGHT LINE INC COM | 4,500.00 |
| Equities | OLD NATL BANCORP IND COM | 17,665.00 |
| Equities | OLD NATL BANCORP IND COM | 7,600.00 |
| Equities | OLD REP INTL CORP COM | 2,919.00 |
| Equities | OLD REP INTL CORP COM | 1,200.00 |
| Equities | OLIN CORP COM | 9,995.00 |
| Equities | OLIN CORP COM | 4,300.00 |
| Equities | OLYMPIC STL INC COM | 2,318.00 |
| Equities | OLYMPIC STL INC COM | 800.00 |
| Equities | OM GROUP INC COM | 4,685.00 |
| Equities | OM GROUP INC COM | 2,000.00 |
| Equities | OMEGA FLEX INC COM | 1,444.00 |
| Equities | OMEGA FLEX INC COM | 500.00 |
| Equities | OMEGA HEALTHCARE INVS INC REIT | 15,774.00 |
| Equities | OMEGA HEALTHCARE INVS INC REIT | 6,069.00 |
| Equities | OMEGA PROTEIN CORP COM | 5,206.00 |
| Equities | OMEGA PROTEIN CORP COM | 1,800.00 |
| Equities | OMNICELL INC COM | 5,344.00 |
| Equities | OMNICELL INC COM | 2,300.00 |
| Equities | OMNICOM GROUP INC COM | 22,162.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | OMNICOM GROUP INC COM | 7,610.00 |
| Equities | OMNIVISION TECHNOLOGIES INC COM | 7,408.00 |
| Equities | OMNIVISION TECHNOLOGIES INC COM | 3,200.00 |
| Equities | OMNOVA SOLUTIONS INC COM | 7,393.00 |
| Equities | OMNOVA SOLUTIONS INC COM | 2,500.00 |
| Equities | OMRON CORP NPV | 23,900.00 |
| Equities | OMRON CORP NPV | 8,700.00 |
| Equities | OMTOOL LTD COM NEW COM NEW | 1,918.00 |
| Equities | OMTOOL LTD COM NEW COM NEW | 900.00 |
| Equities | ON ASSIGNMENT INC COM | 5,337.00 |
| Equities | ON ASSIGNMENT INC COM | 1,800.00 |
| Equities | ONCOGENEX PHARMACEUTICALS INC COM STK | 136.00 |
| Equities | ONE LIBERTY PPTYS INC COM | 5,367.00 |
| Equities | ONE LIBERTY PPTYS INC COM | 2,100.00 |
| Equities | ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A' | 7,219.00 |
| Equities | ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A' | 19,325.00 |
| Equities | ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A' | 5,270.00 |
| Equities | ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A' | 3,100.00 |
| Equities | ONEOK INC COM STK | 8,273.00 |
| Equities | ONEOK INC COM STK | 2,841.00 |
| Equities | ONLINE RES CORP COM | 5,687.00 |
| Equities | ONLINE RES CORP COM | 1,900.00 |
| Equities | ONVIA INC COM NEW | 586.00 |
| Equities | ONVIA INC COM NEW | 200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ONYX PHARMACEUTICALS INC DEL COM | 10,070.00 |
| Equities | ONYX PHARMACEUTICALS INC DEL COM | 4,300.00 |
| Equities | OPENTABLE INC COM | 3,173.00 |
| Equities | OPENTABLE INC COM | 1,400.00 |
| Equities | OPENWAVE SYS INC COM NEW | 10,980.00 |
| Equities | OPENWAVE SYS INC COM NEW | 3,800.00 |
| Equities | OPKO HEALTH INC COM STK | 59,473.00 |
| Equities | OPKO HEALTH INC COM STK | 25,500.00 |
| Equities | OPLINK COMMUNICATIONS INC COM NEW | 5,345.00 |
| Equities | OPLINK COMMUNICATIONS INC COM NEW | 2,300.00 |
| Equities | OPNET TECHNOLOGIES INC COM ISIN US6837571081 | 3,899.00 |
| Equities | OPNET TECHNOLOGIES INC COM ISIN US6837571081 | 1,700.00 |
| Equities | OPNEXT INC COM | 4,261.00 |
| Equities | OPNEXT INC COM | 1,400.00 |
| Equities | OPPENHEIMER HLDGS INC CL A NON VTG SHS CL A NON VTG SHS | 284.00 |
| Equities | OPTI INC COM | 4,024.00 |
| Equities | OPTI INC COM | 1,400.00 |
| Equities | OPTICAL CABLE CORP COM NEW STK | 1,670.00 |
| Equities | OPTICAL CABLE CORP COM NEW STK | 500.00 |
| Equities | OPTIMER PHARMACEUTICALS INC COM STK | 1,619.00 |
| Equities | OPTIMER PHARMACEUTICALS INC COM STK | 500.00 |
| Equities | ORACLE CORP COM | 316,091.00 |
| Equities | ORACLE CORP COM | 108,540.00 |
| Equities | ORACLE CORP COM | 95,180.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ORACLE CORP COM | 25,960.00 |
| Equities | ORACLE CORP COM | 84,300.00 |
| Equities | ORACLE CORP COM | 23,000.00 |
| Equities | ORASURE TECHNOLOGIES INC COM | 8,005.00 |
| Equities | ORASURE TECHNOLOGIES INC COM | 2,800.00 |
| Equities | ORBCOMM INC COM STK | 2,344.00 |
| Equities | ORBCOMM INC COM STK | 800.00 |
| Equities | ORBIT / FR INC COM COM | 3,331.00 |
| Equities | ORBIT / FR INC COM COM | 1,400.00 |
| Equities | ORBIT INTL CORP COM NEW | 622.00 |
| Equities | ORBIT INTL CORP COM NEW | 300.00 |
| Equities | ORBITAL SCI CORP COM | 6,904.00 |
| Equities | ORBITAL SCI CORP COM | 2,900.00 |
| Equities | ORBITZ WORLDWIDE INC COM | 9,011.00 |
| Equities | ORBITZ WORLDWIDE INC COM | 3,100.00 |
| Equities | ORCHARD SUP PFD SER A | 138.79 |
| Equities | ORCHARD SUP PFD SER A | 47.65 |
| Equities | ORCHARD SUPPLY HARDWARE STORES CORP CL ACL A | 138.79 |
| Equities | ORCHARD SUPPLY HARDWARE STORES CORP CL ACL A | 47.65 |
| Equities | OREXIGEN THERAPEUTICS INC COM | 3,533.00 |
| Equities | OREXIGEN THERAPEUTICS INC COM | 1,200.00 |
| Equities | ORIENTAL FINL GROUP INC COM | 4,150.00 |
| Equities | ORIENTAL FINL GROUP INC COM | 1,400.00 |
| Equities | ORIENT-EXPRESS HOTELS COM | 13,548.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ORIENT-EXPRESS HOTELS COM | 5,800.00 |
| Equities | ORION MARINE GROUP INC COM STK | 6,412.00 |
| Equities | ORION MARINE GROUP INC COM STK | 2,200.00 |
| Equities | ORITANI FINL CORP NEW COM STK | 6,463.00 |
| Equities | ORITANI FINL CORP NEW COM STK | 2,800.00 |
| Equities | ORIX CORP NPV | 28,140.00 |
| Equities | ORIX CORP NPV | 10,270.00 |
| Equities | ORLEANS HOMEBUILDERS INC COM | 2,200.00 |
| Equities | ORTHOFIX INTL N.V COM STK USD0.10 | 2,381.00 |
| Equities | ORTHOFIX INTL N.V COM STK USD0.10 | 1,100.00 |
| Equities | OSAKA GAS CO LTD NPV | 468,000.00 |
| Equities | OSAKA GAS CO LTD NPV | 171,000.00 |
| Equities | OSCIENT PHARMACEUTICALS CORP COM NEW STK | 1,863.00 |
| Equities | OSI SYS INC COM | 4,421.00 |
| Equities | OSI SYS INC COM | 1,900.00 |
| Equities | OSIRIS THERAPEUTICS INC NEW COM | 3,937.00 |
| Equities | OSIRIS THERAPEUTICS INC NEW COM | 1,300.00 |
| Equities | OTTER TAIL CORP | 2,887.00 |
| Equities | OTTER TAIL CORP | 1,000.00 |
| Equities | OVERLAND STORAGE INC COM NEW | 598.00 |
| Equities | OVERLAND STORAGE INC COM NEW | 200.00 |
| Equities | OVERSEAS SHIPHOLDING GROUP INC COM | 3,543.00 |
| Equities | OVERSEAS SHIPHOLDING GROUP INC COM | 1,200.00 |
| Equities | OVERSTOCK COM INC DEL COM | 2,318.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | OVERSTOCK COM INC DEL COM | 800.00 |
| Equities | OWENS & MINOR INC NEW COM | 8,433.00 |
| Equities | OWENS & MINOR INC NEW COM | 12,630.00 |
| Equities | OWENS & MINOR INC NEW COM | 3,445.00 |
| Equities | OWENS & MINOR INC NEW COM | 3,600.00 |
| Equities | OWENS CORNING NEW WT EXP SER B WTS | 2,242.00 |
| Equities | OWENS ILL INC COM NEW | 13,194.00 |
| Equities | OWENS ILL INC COM NEW | 4,531.00 |
| Equities | OXFORD INDS INC COM | 2,337.00 |
| Equities | OXFORD INDS INC COM | 1,000.00 |
| Equities | OXIGENE INC COM NEW | 114.00 |
| Equities | OYO GEOSPACE COM | 1,431.00 |
| Equities | OYO GEOSPACE COM | 637.00 |
| Equities | P & F INDS INC CL A NEW | 2,118.00 |
| Equities | P & F INDS INC CL A NEW | 1,000.00 |
| Equities | P A M TRANSN SVCS INC COM | 1,925.00 |
| Equities | P A M TRANSN SVCS INC COM | 600.00 |
| Equities | P F CHANGS CHINA BISTRO INC COM STK | 3,462.00 |
| Equities | P F CHANGS CHINA BISTRO INC COM STK | 1,500.00 |
| 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 | 28,776.00 |
| Equities | PACCAR INC COM | 9,881.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PACER INTL INC TENN COM | 4,856.00 |
| Equities | PACER INTL INC TENN COM | 1,700.00 |
| Equities | PACIFIC BASIN SHIP USD0.1 | 4,111,000.00 |
| Equities | PACIFIC BASIN SHIP USD0.1 | 1,433,000.00 |
| Equities | PACIFIC CAP BANCORP NEW COM NEW COM NEW | 1,475.00 |
| Equities | PACIFIC CAP BANCORP NEW COM NEW COM NEW | 500.00 |
| Equities | PACIFIC CONTL CORP COM | 1,094.00 |
| Equities | PACIFIC CONTL CORP COM | 300.00 |
| Equities | PACIFIC ETHANOL INC COM NEW COM NEW | 928.00 |
| Equities | PACIFIC ETHANOL INC COM NEW COM NEW | 100.00 |
| Equities | PACIFIC MERCANTILE BANCORP COM | 1,435.00 |
| Equities | PACIFIC MERCANTILE BANCORP COM | 500.00 |
| Equities | PACIFIC SUNWEAR CALIF INC COM | 11,680.00 |
| Equities | PACIFIC SUNWEAR CALIF INC COM | 4,100.00 |
| Equities | PACIFICNET INC COM NEW | 145.00 |
| Equities | PACIFICNET INC COM NEW | 100.00 |
| Equities | PACKAGED HOME SOLUTIONS INC COM STK | 13.00 |
| Equities | PACKAGING CORP AMER COM ISIN US6951561090 | 78,200.00 |
| Equities | PACKAGING CORP AMER COM ISIN US6951561090 | 21,300.00 |
| Equities | PACWEST BANCORP DEL COM | 3,718.00 |
| Equities | PACWEST BANCORP DEL COM | 1,300.00 |
| Equities | PAIN THERAPEUTICS INC COM ISIN US69562K1007 | 5,687.00 |
| Equities | PAIN THERAPEUTICS INC COM ISIN US69562K1007 | 1,900.00 |
| Equities | PAION AG NPV(BR) | 27.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PALL CORP COM | 9,250.00 |
| Equities | PALL CORP COM | 3,176.00 |
| Equities | PALM HBR HOMES INC COM | 3,488.00 |
| Equities | PALM HBR HOMES INC COM | 200.00 |
| Equities | PALOMAR MED TECHNOLOGIES INC COM NEW | 1,702.00 |
| Equities | PALOMAR MED TECHNOLOGIES INC COM NEW | 500.00 |
| Equities | PAN AMER SILVER COM NPV | 1,298.00 |
| Equities | PAN AMER SILVER COM NPV | 5,044.00 |
| Equities | PANASONIC CORP | 512,160.00 |
| Equities | PANASONIC CORP | 176,010.00 |
| Equities | PANHANDLE OIL & GAS INC.CL A COM STK | 3,681.00 |
| Equities | PANHANDLE OIL & GAS INC.CL A COM STK | 1,600.00 |
| Equities | PANTRY INC COM ISIN #US6986571031 | 5,571.00 |
| Equities | PANTRY INC COM ISIN #US6986571031 | 2,400.00 |
| Equities | PAPA JOHNS INTL INC COM | 4,337.00 |
| Equities | PAPA JOHNS INTL INC COM | 1,900.00 |
| Equities | PAR PHARMACEUTICAL COS INC COM | 6,937.00 |
| Equities | PAR PHARMACEUTICAL COS INC COM | 3,000.00 |
| Equities | PAR TECH CORP COM | 3,675.00 |
| Equities | PAR TECH CORP COM | 1,200.00 |
| Equities | PARAGON TECHNOLOGIES INC DEL | 1,594.00 |
| Equities | PARAGON TECHNOLOGIES INC DEL | 700.00 |
| Equities | PARAMETRIC SOUND CORPORATION COMMON STOCK | 1,300.00 |
| Equities | PARAMETRIC SOUND CORPORATION COMMON STOCK | 100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PARAMETRIC TECHNOLOGY CORP COM NEW STK | 13,359.00 |
| Equities | PARAMETRIC TECHNOLOGY CORP COM NEW STK | 5,800.00 |
| Equities | PAREXEL INTL CORP COM | 8,455.00 |
| Equities | PAREXEL INTL CORP COM | 3,600.00 |
| Equities | PARK 24 CO LTD NPV | 40,100.00 |
| Equities | PARK 24 CO LTD NPV | 14,600.00 |
| Equities | PARK BANCORP INC COM | 162.00 |
| Equities | PARK BANCORP INC COM | 100.00 |
| Equities | PARK ELECTROCHEMICAL CORP COM | 2,775.00 |
| Equities | PARK ELECTROCHEMICAL CORP COM | 1,200.00 |
| Equities | PARKER DRILLING CO COM | 9,711.00 |
| Equities | PARKER DRILLING CO COM | 3,400.00 |
| Equities | PARKER-HANNIFIN CORP COM | 12,137.00 |
| Equities | PARKER-HANNIFIN CORP COM | 4,167.00 |
| Equities | PARKERVISION INC COM | 3,200.00 |
| Equities | PARKERVISION INC COM | 200.00 |
| Equities | PARK-OHIO HLDGS CORP COM | 2,012.00 |
| Equities | PARK-OHIO HLDGS CORP COM | 700.00 |
| Equities | PARLUX FRAGRANCES INC COM | 8,618.00 |
| Equities | PARLUX FRAGRANCES INC COM | 3,000.00 |
| Equities | PARTNERRE HLDG LTD COM STK | 6,265.00 |
| Equities | PARTNERRE HLDG LTD COM STK | 1,710.00 |
| Equities | PATRICK INDS INC COM | 1,856.00 |
| Equities | PATRICK INDS INC COM | 900.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PATRIOT COAL CORP-STOCK DISTRIBUTION | 13,561.00 |
| Equities | PATRIOT COAL CORP-STOCK DISTRIBUTION | 5,800.00 |
| Equities | PATRIOT TRANSN HLDG INC COM | 3,243.00 |
| Equities | PATRIOT TRANSN HLDG INC COM | 1,400.00 |
| Equities | PATTERSON COS INC COM | 7,032.00 |
| Equities | PATTERSON COS INC COM | 2,415.00 |
| Equities | PAULA FINL DEL COM | 5,600.00 |
| Equities | PAYCHEX INC COM | 25,909.00 |
| Equities | PAYCHEX INC COM | 8,897.00 |
| Equities | PAYCHEX INC COM | 12,205.00 |
| Equities | PAYCHEX INC COM | 3,335.00 |
| Equities | PC CONNECTION INC COM | 4,882.00 |
| Equities | PC CONNECTION INC COM | 1,700.00 |
| Equities | PC MALL INC COM | 1,531.00 |
| Equities | PC MALL INC COM | 500.00 |
| Equities | PCD INC COM | 12,400.00 |
| Equities | PC-TEL INC COM | 3,237.00 |
| Equities | PC-TEL INC COM | 1,100.00 |
| Equities | PDF SOLUTIONS INC COM | 3,237.00 |
| Equities | PDF SOLUTIONS INC COM | 1,100.00 |
| Equities | PDI INC COM | 2,713.00 |
| Equities | PDI INC COM | 900.00 |
| Equities | PDL BIOPHARMA INC COM | 21,949.00 |
| Equities | PDL BIOPHARMA INC COM | 9,500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PEABODY ENERGY CORP COM STK | 21,760.00 |
| Equities | PEABODY ENERGY CORP COM STK | 7,472.00 |
| Equities | PEAPACK-GLADSTONE FINL CORP COM | 1,720.00 |
| Equities | PEAPACK-GLADSTONE FINL CORP COM | 600.00 |
| Equities | PEARSON ORD GBP0.25 | 3,830.00 |
| Equities | PEARSON ORD GBP0.25 | 14,890.00 |
| Equities | PEETS COFFEE & TEA INC COM | 3,494.00 |
| Equities | PEETS COFFEE & TEA INC COM | 1,500.00 |
| Equities | PEGASYSTEMS INC COM | 6,030.00 |
| Equities | PEGASYSTEMS INC COM | 2,600.00 |
| Equities | PENDRELL CORP COM | 26,652.00 |
| Equities | PENDRELL CORP COM | 9,300.00 |
| Equities | PENFORD CORP COM | 1,400.00 |
| Equities | PENFORD CORP COM | 400.00 |
| 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 | 6,693.00 |
| Equities | PENN VA CORP COM | 2,300.00 |
| Equities | PENNEY J.C CO INC COM | 11,481.00 |
| Equities | PENNEY J.C CO INC COM | 3,942.00 |
| Equities | PENNICHUCK CORP COM NEW COM NEW | 962.00 |
| Equities | PENNICHUCK CORP COM NEW COM NEW | 300.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT | 13,034.00 |
| Equities | PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT | 5,300.00 |
| Equities | PENNYMAC MTG INVT TR COM REIT | 4,400.00 |
| Equities | PENNYMAC MTG INVT TR COM REIT | 1,400.00 |
| Equities | PENSKE AUTOMOTIVE GROUP INC COM STK | 9,143.00 |
| Equities | PENSKE AUTOMOTIVE GROUP INC COM STK | 4,000.00 |
| Equities | PENSON WORLDWIDE INC COM | 3,020.00 |
| Equities | PENSON WORLDWIDE INC COM | 1,000.00 |
| Equities | PENTASTAR COMMUNICATIONS INC COM | 800.00 |
| Equities | PEOPLES BANCORP INC COM STK | 1,297.00 |
| Equities | PEOPLES BANCORP INC COM STK | 400.00 |
| Equities | PEOPLES FINL CORP MISS CDT-COM | 950.00 |
| Equities | PEOPLES FINL CORP MISS CDT-COM | 300.00 |
| Equities | PEOPLES UTD FINL INC COM | 28,971.00 |
| Equities | PEOPLES UTD FINL INC COM | 9,948.00 |
| Equities | PEP BOYS-MANNY MOE & JACK COM | 6,324.00 |
| Equities | PEP BOYS-MANNY MOE & JACK COM | 2,700.00 |
| Equities | PEPCO HLDGS INC COM | 18,232.00 |
| Equities | PEPCO HLDGS INC COM | 6,260.00 |
| Equities | PEPSICO INC COM | 125,593.00 |
| Equities | PEPSICO INC COM | 43,126.00 |
| Equities | PEPSICO INC COM | 12,625.00 |
| Equities | PEPSICO INC COM | 3,435.00 |
| Equities | PEPSICO INC COM | 33,900.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PEPSICO INC COM | 9,200.00 |
| Equities | PERCEPTRON INC COM | 2,931.00 |
| Equities | PERCEPTRON INC COM | 1,000.00 |
| Equities | PEREGRINE PHARMACEUTICALS INC COM NEW COM NEW | 3,946.00 |
| Equities | PEREGRINE PHARMACEUTICALS INC COM NEW COM NEW | 1,300.00 |
| Equities | PERFICIENT INC COM STK | 3,331.00 |
| Equities | PERFICIENT INC COM STK | 1,100.00 |
| Equities | PERFORMANCE TECHNOLOGIES INC COM | 2,318.00 |
| Equities | PERFORMANCE TECHNOLOGIES INC COM | 800.00 |
| Equities | PERFUMANIA HLDGS INC COM STK | 820.00 |
| Equities | PERFUMANIA HLDGS INC COM STK | 200.00 |
| Equities | PERICOM SEMICONDUCTOR CORP COM | 5,344.00 |
| Equities | PERICOM SEMICONDUCTOR CORP COM | 1,800.00 |
| Equities | PERKINELMER INC COM | 9,084.00 |
| Equities | PERKINELMER INC COM | 3,119.00 |
| Equities | PERMA-FIX ENVIRONMENTAL SVCS INC COM | 8,049.00 |
| Equities | PERMA-FIX ENVIRONMENTAL SVCS INC COM | 2,800.00 |
| Equities | PERNIX THERAPEUTICS HLDGS INC COM | 984.00 |
| Equities | PERNIX THERAPEUTICS HLDGS INC COM | 300.00 |
| Equities | PERNOD RICARD NPV EUR 1.55 | 34,023.00 |
| Equities | PERNOD RICARD NPV EUR 1.55 | 14,272.00 |
| Equities | PERRIGO CO COM | 7,486.00 |
| Equities | PERRIGO CO COM | 2,571.00 |
| 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 | PERVASIVE SOFTWARE INC COM STK | 2,712.00 |
| Equities | PERVASIVE SOFTWARE INC COM STK | 900.00 |
| Equities | PETMED EXPRESS INC COM STK | 6,299.00 |
| Equities | PETMED EXPRESS INC COM STK | 2,200.00 |
| Equities | PETRO DEV CORP COM | 2,250.00 |
| Equities | PETRO DEV CORP COM | 1,000.00 |
| Equities | PETROCHINA CO 'H'CNY1 | 2,378,000.00 |
| Equities | PETROCHINA CO 'H'CNY1 | 936,000.00 |
| Equities | PETROCHINA CO 'H'CNY1 | 192,000.00 |
| Equities | PETROCHINA CO 'H'CNY1 | 746,000.00 |
| Equities | PETROQUEST ENERGY INC COM | 6,634.00 |
| Equities | PETROQUEST ENERGY INC COM | 2,300.00 |
| Equities | PFD BK L A CAL COM | 699.00 |
| 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 | 329,300.00 |
| Equities | PFIZER INC COM | 617,513.00 |
| Equities | PFIZER INC COM | 212,042.00 |
| Equities | PFIZER INC COM | 26,405.00 |
| Equities | PFIZER INC COM | 7,215.00 |
| Equities | PFIZER INC COM | 113,300.00 |
| Equities | PFIZER INC COM | 30,900.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PFSWEB INC COM NEW STK | 1,950.00 |
| Equities | PFSWEB INC COM NEW STK | 600.00 |
| Equities | PG& E CORP COM | 32,606.00 |
| Equities | PG& E CORP COM | 11,196.00 |
| Equities | PHARMANETICS INC COM | 6,690.00 |
| Equities | PHARMASSET INC COM | 4,462.00 |
| Equities | PHARMASSET INC COM | 1,942.00 |
| Equities | PHARMATHENE INC COM STK | 394.00 |
| Equities | PHARMATHENE INC COM STK | 100.00 |
| Equities | PHARMCHEM INC COM | 1,619.00 |
| Equities | PHARMERICA CORP COM STK | 4,204.00 |
| Equities | PHARMERICA CORP COM STK | 1,400.00 |
| 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' | 14,012.00 |
| Equities | PHH CORP COM NEW COM NEW | 10,794.00 |
| Equities | PHH CORP COM NEW COM NEW | 4,600.00 |
| Equities | PHI INC COM NON VTG | 2,117.00 |
| Equities | PHI INC COM NON VTG | 1,800.00 |
| Equities | PHILIP MORRIS INTL COM STK NPV | 84,000.00 |
| Equities | PHILIP MORRIS INTL COM STK NPV | 139,536.00 |
| Equities | PHILIP MORRIS INTL COM STK NPV | 47,914.00 |
| Equities | PHILIPS ELEC(KON) EUR0.20 | 440,181.00 |
| Equities | PHILIPS ELEC(KON) EUR0.20 | 146,929.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PHOENIX COS INC NEW COM | 13,342.00 |
| Equities | PHOENIX COS INC NEW COM | 4,600.00 |
| 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 | PHOTRONICS INC COM | 4,447.00 |
| Equities | PHOTRONICS INC COM | 1,500.00 |
| Equities | PICC PROPERTY & CA 'H'CNY1 | 239,800.00 |
| Equities | PICC PROPERTY & CA 'H'CNY1 | 99,000.00 |
| Equities | PICO HLDGS INC COM NEW STK | 2,231.00 |
| Equities | PICO HLDGS INC COM NEW STK | 700.00 |
| Equities | PIEDMONT NAT GAS INC COM | 11,434.00 |
| Equities | PIEDMONT NAT GAS INC COM | 4,900.00 |
| Equities | PIER 1 IMPORTS INC COM | 8,860.00 |
| Equities | PIER 1 IMPORTS INC COM | 3,800.00 |
| Equities | PIKE ELEC CORP COM STK | 8,298.00 |
| Equities | PIKE ELEC CORP COM STK | 2,900.00 |
| Equities | PILGRIMS PRIDE CORP | 12,316.00 |
| Equities | PILGRIMS PRIDE CORP | 4,300.00 |
| Equities | PINECREST ENERGY COMSTK | 138,600.00 |
| Equities | PINECREST ENERGY COMSTK | 57,900.00 |
| Equities | PINECREST ENERGY INC COMMON STOCK | 109,700.00 |
| Equities | PINECREST ENERGY INC COMMON STOCK | 49,400.00 |
| Equities | PINNACLE AIRL CORP COM | 1,531.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Equities | PINNACLE AIRL CORP COM | | 500.00 |
| Equities | PINNACLE ENTMT INC COM | | 3,237.00 |
| Equities | PINNACLE ENTMT INC COM | | 1,100.00 |
| Equities | PINNACLE FINL PARTNERS INC COM | | 5,103.00 |
| Equities | PINNACLE FINL PARTNERS INC COM | | 2,200.00 |
| Equities | PINNACLE W. CAP CORP COM | | 8,771.00 |
| Equities | PINNACLE W. CAP CORP COM | | 3,012.00 |
| Equities | PIONEER CORP NPV | | 157,500.00 |
| Equities | PIONEER CORP NPV | | 57,500.00 |
| Equities | PIONEER DRILLING CO COM STK | | 5,993.00 |
| Equities | PIONEER DRILLING CO COM STK | | 2,100.00 |
| Equities | PIONEER NAT RES CO COM STK | | 9,831.00 |
| Equities | PIONEER NAT RES CO COM STK | | 3,376.00 |
| Equities | PIPER JAFFRAY COS COM | | 3,627.00 |
| Equities | PIPER JAFFRAY COS COM | | 1,200.00 |
| Equities | PITNEY BOWES INC COM | | 16,037.00 |
| Equities | PITNEY BOWES INC COM | | 5,507.00 |
| Equities | PIXELWORKS INC COM NEW STK | | 1,948.00 |
| Equities | PIXELWORKS INC COM NEW STK | | 600.00 |
| Equities | PK NATL CORP COM | | 1,714.00 |
| Equities | PK NATL CORP COM | | 700.00 |
| Equities | PKWY PPTYS INC REIT | | 9,188.00 |
| Equities | PKWY PPTYS INC REIT | | 1,800.00 |
| Equities | PLAINS ALL AMERN PIPELN UNIT LTD | PARTNERSHIP INT | 36,200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PLAINS ALL AMERN PIPELN UNIT LTD PARTNERSHIP INT | 4,055.00 |
| Equities | PLANAR SYS INC | 3,325.00 |
| Equities | PLANAR SYS INC | 1,100.00 |
| Equities | PLANTRONICS INC NEW COM | 6,543.00 |
| Equities | PLANTRONICS INC NEW COM | 2,800.00 |
| Equities | PLATINUM UNDERWRITERS HLDGS INC COM USD0.01 | 8,783.00 |
| Equities | PLATINUM UNDERWRITERS HLDGS INC COM USD0.01 | 3,700.00 |
| Equities | PLEXUS CORP COM | 5,737.00 |
| Equities | PLEXUS CORP COM | 2,500.00 |
| Equities | PLUG PWR INC COM NEW | 827.00 |
| Equities | PLUG PWR INC COM NEW | 200.00 |
| Equities | PLUM CREEK TIMBER CO INC COM | 12,956.00 |
| Equities | PLUM CREEK TIMBER CO INC COM | 4,449.00 |
| 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 | 1,314.00 |
| Equities | PMC COML TR SH BEN INT SHS OF BEN INT USD0.01 | 400.00 |
| Equities | PMC SIERRA INC COM | 11,977.00 |
| Equities | PMC SIERRA INC COM | 480.00 |
| Equities | PMFG INC COM STK | 2,887.00 |
| Equities | PMFG INC COM STK | 1,000.00 |
| Equities | PMI GROUP INC COM | 9,274.00 |
| Equities | PMI GROUP INC COM | 3,200.00 |
| Equities | PNC FINANCIAL SERVICES GROUP COM STK | 42,264.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PNC FINANCIAL SERVICES GROUP COM STK | 14,513.00 |
| Equities | PNC FINANCIAL SERVICES GROUP COM STK | 5,150.00 |
| Equities | PNC FINANCIAL SERVICES GROUP COM STK | 1,400.00 |
| Equities | PNM RES INC COM | 12,278.00 |
| Equities | PNM RES INC COM | 5,300.00 |
| 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 | 5,558.00 |
| Equities | POLARIS INDS INC COM | 2,488.00 |
| Equities | POLYONE CORP COM | 11,361.00 |
| Equities | POLYONE CORP COM | 4,900.00 |
| 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 | 4,785.00 |
| Equities | POOL CORP COM STK | 2,100.00 |
| Equities | PORTER BANCORP INC COM | 1,030.00 |
| Equities | PORTER BANCORP INC COM | 300.00 |
| Equities | PORTFOLIO RECOVERY ASSOCS INC COM | 3,106.00 |
| Equities | PORTFOLIO RECOVERY ASSOCS INC COM | 1,300.00 |
| Equities | PORTLAND GEN ELEC CO COM NEW STK\ | 12,268.00 |
| Equities | PORTLAND GEN ELEC CO COM NEW STK\ | 5,200.00 |
| Equities | POSCO KRW5000 | 549.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | POSCO KRW5000 | 2,132.00 |
| Equities | POST PPTYS INC REIT | 7,668.00 |
| Equities | POST PPTYS INC REIT | 3,400.00 |
| Equities | POTASH CORP SASK COM NPV | 3,300.00 |
| Equities | POTASH CORP SASK COM NPV | 1,400.00 |
| Equities | POTASH CORP SASK COM NPV | 14,929.00 |
| Equities | POTASH CORP SASK COM NPV | 58,054.00 |
| Equities | POTLATCH CORP NEW REIT | 5,040.00 |
| Equities | POTLATCH CORP NEW REIT | 2,200.00 |
| Equities | POWELL INDS INC COM | 1,837.00 |
| Equities | POWELL INDS INC COM | 600.00 |
| Equities | POWER ASSETS HLDGS HKD1 | 70,000.00 |
| Equities | POWER ASSETS HLDGS HKD1 | 29,000.00 |
| Equities | POWER INTEGRATIONS INC COM | 3,050.00 |
| Equities | POWER INTEGRATIONS INC COM | 1,300.00 |
| Equities | POWER ONE INC NEW COM USD0.001 | 3,523.00 |
| Equities | POWER ONE INC NEW COM USD0.001 | 1,200.00 |
| Equities | POWERSECURE INTL INC COM STK | 2,012.00 |
| Equities | POWERSECURE INTL INC COM STK | 700.00 |
| Equities | POWERWAVE TECHNOLOGIES INC COM NEW | 2,724.00 |
| Equities | POWERWAVE TECHNOLOGIES INC COM NEW | 940.00 |
| Equities | POZEN INC COM | 4,418.00 |
| Equities | POZEN INC COM | 1,500.00 |
| Equities | PPG IND INC COM | 12,405.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PPG IND INC COM | 4,260.00 |
| Equities | PPL CORP COM ISIN US69351T1060 | 46,456.00 |
| Equities | PPL CORP COM ISIN US69351T1060 | 15,952.00 |
| Equities | PPL CORP CORP UNIT CONSISTING OF PUR CONTRACT JR SUB NTS CONV PFD STK | 2,250.00 |
| Equities | PPL CORP CORP UNIT CONSISTING OF PUR CONTRACT JR SUB NTS CONV PFD STK | 10,050.00 |
| Equities | PPR EUR4 | 19,800.00 |
| Equities | PPR EUR4 | 8,310.00 |
| Equities | PPR EUR4 | 1,702.00 |
| Equities | PPR EUR4 | 6,618.00 |
| Equities | PRAXAIR INC COM | 24,080.00 |
| Equities | PRAXAIR INC COM | 8,269.00 |
| 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 | 11,583.00 |
| Equities | PRECISION CASTPARTS CORP COM | 3,977.00 |
| Equities | PREFORMED LINE PRODS CO COM | 77.00 |
| Equities | PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK | 533.00 |
| Equities | PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK | 100.00 |
| Equities | PREMIER LASER SYS INC CL A | 15,000.00 |
| Equities | PREMIER OIL ORD GBP0.125 | 16,601.00 |
| Equities | PREMIER OIL ORD GBP0.125 | 64,568.00 |
| Equities | PREMIERE GLOBAL SVCS INC COM | 9,974.00 |
| Equities | PREMIERE GLOBAL SVCS INC COM | 4,300.00 |
| Equities | PREMIERWEST BANCORP COM NEW COM NEW | 931.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PREMIERWEST BANCORP COM NEW COM NEW | 400.00 |
| Equities | PRESIDENTIAL LIFE CORP COM | 5,206.00 |
| Equities | PRESIDENTIAL LIFE CORP COM | 1,800.00 |
| Equities | PRESSTEK INC COM | 8,311.00 |
| Equities | PRESSTEK INC COM | 2,900.00 |
| Equities | PRESTIGE BRANDS HLDGS INC COM | 4,768.00 |
| Equities | PRESTIGE BRANDS HLDGS INC COM | 1,600.00 |
| Equities | PRGX GLOBAL INC | 1,017.00 |
| Equities | PRGX GLOBAL INC | 300.00 |
| Equities | PRICELINE COM INC COM NEW STK | 3,999.00 |
| Equities | PRICELINE COM INC COM NEW STK | 1,373.00 |
| Equities | PRICESMART INC COM STK | 2,436.00 |
| Equities | PRICESMART INC COM STK | 1,100.00 |
| Equities | PRIMARY HEALTH CAR NPV | 1,197,475.00 |
| Equities | PRIMARY HEALTH CAR NPV | 415,032.00 |
| Equities | PRIMECARE SYS INC COM | 1,344.00 |
| Equities | PRIMECARE SYS INC COM | 100.00 |
| Equities | PRIMEENERGY CORP COM | 2,668.00 |
| Equities | PRIMEENERGY CORP COM | 900.00 |
| Equities | PRIMERICA INC COM | 3,222.00 |
| Equities | PRIMERICA INC COM | 1,100.00 |
| Equities | PRIMUS COMMUNICATIONS CVR HELD BOOK ENTRY (DUMMY SETUP) | 23,975.00 |
| Equities | PRIMUS GUARANTY LTD COM STK | 5,206.00 |
| Equities | PRIMUS GUARANTY LTD COM STK | 1,800.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PRIMUS TELECOMMUNICATIONS GROUP INC COM | 464.00 |
| 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 | PRINCETON REVIEW INC COM | 4,113.00 |
| Equities | PRINCETON REVIEW INC COM | 300.00 |
| Equities | PRINCIPAL FINL GROUP INC COM STK | 24,514.00 |
| Equities | PRINCIPAL FINL GROUP INC COM STK | 8,418.00 |
| Equities | PRIVATEBANCORP INC COM | 3,983.00 |
| Equities | PRIVATEBANCORP INC COM | 1,300.00 |
| Equities | PROASSURANCE CORP COM | 4,760.00 |
| Equities | PROASSURANCE CORP COM | 2,100.00 |
| Equities | PROCTER & GAMBLE COM NPV | 18,600.00 |
| Equities | PROCTER & GAMBLE COM NPV | 221,020.00 |
| Equities | PROCTER & GAMBLE COM NPV | 75,894.00 |
| Equities | PROCTER & GAMBLE COM NPV | 7,795.00 |
| Equities | PROCTER & GAMBLE COM NPV | 2,110.00 |
| Equities | PROGENICS PHARMACEUTICALS INC COM | 4,068.00 |
| Equities | PROGENICS PHARMACEUTICALS INC COM | 1,400.00 |
| Equities | PROGRESS ENERGY INC COM | 23,698.00 |
| Equities | PROGRESS ENERGY INC COM | 8,138.00 |
| Equities | PROGRESS SOFTWARE CORP COM | 9,536.00 |
| Equities | PROGRESS SOFTWARE CORP COM | 4,100.00 |
| Equities | PROGRESSIVE CORP OH COM | 49,541.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PROGRESSIVE CORP OH COM | 17,011.00 |
| Equities | PROLIANCE INTL INC COM | 4,794.00 |
| Equities | PROLOGIS INC COM | 36,813.00 |
| Equities | PROLOGIS INC COM | 12,641.00 |
| Equities | PROS HLDGS INC COM | 3,412.00 |
| Equities | PROS HLDGS INC COM | 1,100.00 |
| Equities | PROSIEBENSAT1 MEDI NPV PRF | 44,900.00 |
| Equities | PROSIEBENSAT1 MEDI NPV PRF | 18,800.00 |
| Equities | PROSOFT LEARNING CORP COM | 3,150.00 |
| Equities | PROSPECT CAP CORP COM | 9,457.00 |
| Equities | PROSPECT CAP CORP COM | 4,100.00 |
| Equities | PROSPERITY BANCSHARES INC COM | 6,499.00 |
| Equities | PROSPERITY BANCSHARES INC COM | 2,800.00 |
| Equities | PROTALIX BIOTHERAPEUTICS INC COM STK | 17,843.00 |
| Equities | PROTALIX BIOTHERAPEUTICS INC COM STK | 7,600.00 |
| Equities | PROTECTIVE LIFE CORP COM | 5,515.00 |
| Equities | PROTECTIVE LIFE CORP COM | 2,400.00 |
| Equities | PROVIDENCE & WORCESTER RR CO COM STK | 831.00 |
| Equities | PROVIDENCE & WORCESTER RR CO COM STK | 200.00 |
| Equities | PROVIDENCE SVC CORP COM STK | 2,100.00 |
| Equities | PROVIDENCE SVC CORP COM STK | 700.00 |
| Equities | PROVIDENT FINL HLDGS INC COM | 1,476.00 |
| Equities | PROVIDENT FINL HLDGS INC COM | 500.00 |
| Equities | PROVIDENT FINL SVCS INC COM | 9,641.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PROVIDENT FINL SVCS INC COM | 4,200.00 |
| Equities | PROVIDENT NY BANCORP COM | 15,766.00 |
| Equities | PROVIDENT NY BANCORP COM | 6,800.00 |
| Equities | PRUDENTIAL FINL INC COM | 37,917.00 |
| Equities | PRUDENTIAL FINL INC COM | 13,020.00 |
| Equities | PRUDENTIAL ORD GBP0.05 | 356,176.00 |
| Equities | PRUDENTIAL ORD GBP0.05 | 149,467.00 |
| Equities | PS BUSINESS PKS INC CALIF COM | 2,775.00 |
| Equities | PS BUSINESS PKS INC CALIF COM | 1,200.00 |
| Equities | PSS WORLD MED INC COM | 11,886.00 |
| Equities | PSS WORLD MED INC COM | 5,100.00 |
| Equities | PSYCHEMEDICS CORP COM NEW COM NEW | 1,619.00 |
| Equities | PSYCHEMEDICS CORP COM NEW COM NEW | 500.00 |
| Equities | PUB SERVICE ENTERPRISE GROUP INC COM | 40,641.00 |
| Equities | PUB SERVICE ENTERPRISE GROUP INC COM | 13,955.00 |
| Equities | PUB STORAGE COM | 21,700.00 |
| Equities | PUB STORAGE COM | 11,406.00 |
| Equities | PUB STORAGE COM | 3,916.00 |
| Equities | PULASKI FINL CORP COM | 197.00 |
| Equities | PULSE ELECTRONICS CORP | 5,468.00 |
| Equities | PULSE ELECTRONICS CORP | 1,900.00 |
| Equities | PULTE GROUP INC | 27,060.00 |
| Equities | PULTE GROUP INC | 9,292.00 |
| Equities | PURCHASEPRO COM INC COM NEW STK | 44.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | PURE BIOSCIENCE INC COM | 1,487.00 |
| Equities | PURE BIOSCIENCE INC COM | 500.00 |
| Equities | PURE CYCLE CORP COLORADO | 262.00 |
| Equities | PVF CAPITAL CORP COM | 13,874.00 |
| Equities | PVF CAPITAL CORP COM | 4,800.00 |
| Equities | PVTPL FIRST TENN BK N A MEMPHIS TENN PERP PFD STK CL A | 100.00 |
| Equities | PVTPL FIRST TENN BK N A MEMPHIS TENN PERP PFD STK CL A | 435.00 |
| Equities | PVTPL GDR RELIANCE INDS LTD GLOBAL DEPOSITARY RCPTS 144A | 222,940.00 |
| Equities | PVTPL GDR RELIANCE INDS LTD GLOBAL DEPOSITARY RCPTS 144A | 73,640.00 |
| Equities | PVTPL GDR STATE BK INDIA GLOBAL DEPOSITARY RCPT | 65,260.00 |
| Equities | PVTPL GDR STATE BK INDIA GLOBAL DEPOSITARY RCPT | 22,100.00 |
| 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 | 525.00 |
| Equities | PYRAMID OIL CO COM | 100.00 |
| Equities | PZENA INVT MGMT INC CL A SHS | 7,655.00 |
| Equities | PZENA INVT MGMT INC CL A SHS | 2,600.00 |
| Equities | Q E P INC COM | 700.00 |
| Equities | Q E P INC COM | 200.00 |
| Equities | QAD INC CL A STOCK | 2,100.00 |
| Equities | QAD INC CL A STOCK | 1,000.00 |
| Equities | QAD INC COM USD0.001 CLASS 'B' | 575.00 |
| Equities | QAD INC COM USD0.001 CLASS 'B' | 200.00 |
| Equities | QANTAS AIRWAYS NPV | 983,101.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | QANTAS AIRWAYS NPV | 375,960.00 |
| Equities | QBE INS GROUP NPV | 72,120.00 |
| Equities | QBE INS GROUP NPV | 29,990.00 |
| Equities | QBE INS GROUP NPV | 454,030.00 |
| Equities | QBE INS GROUP NPV | 153,750.00 |
| Equities | QC HLDGS INC COM | 1,881.00 |
| Equities | QC HLDGS INC COM | 600.00 |
| Equities | QEP RES INC COM STK | 14,215.00 |
| Equities | QEP RES INC COM STK | 4,881.00 |
| Equities | QINETIQ GROUP ORD GBP0.01 | 183,633.00 |
| Equities | QINETIQ GROUP ORD GBP0.01 | 47,706.00 |
| Equities | QLIK TECHNOLOGIES INC COM STK | 8,903.00 |
| Equities | QLIK TECHNOLOGIES INC COM STK | 1,611.00 |
| Equities | QLOGIC CORP COM | 10,542.00 |
| Equities | QLOGIC CORP COM | 4,500.00 |
| Equities | QLT INC COM STK | 2,468.00 |
| Equities | QLT INC COM STK | 1,100.00 |
| Equities | QUAD SYS CORP COM | 8,400.00 |
| Equities | QUAKER CHEM CORP COM | 3,943.00 |
| Equities | QUAKER CHEM CORP COM | 1,700.00 |
| Equities | QUAKER FABRIC CORP NEW COM | 8,200.00 |
| Equities | QUALCOMM INC COM | 135,033.00 |
| Equities | QUALCOMM INC COM | 46,368.00 |
| Equities | QUALCOMM INC COM | 46,620.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | QUALCOMM INC COM | 12,720.00 |
| Equities | QUALITY SYS INC COM STK | 10,662.00 |
| Equities | QUALITY SYS INC COM STK | 4,600.00 |
| Equities | QUALMARK CORP COM ISIN #US7475871031 | 2,293.00 |
| Equities | QUALMARK CORP COM ISIN #US7475871031 | 200.00 |
| Equities | QUALSTAR CORP COM | 2,075.00 |
| Equities | QUALSTAR CORP COM | 900.00 |
| Equities | QUANEX BLDG PRODS CORP COM STK | 5,648.00 |
| Equities | QUANEX BLDG PRODS CORP COM STK | 2,500.00 |
| Equities | QUANTA SVCS INC COM | 16,881.00 |
| Equities | QUANTA SVCS INC COM | 5,796.00 |
| Equities | QUANTUM CORP DSSG COM | 16,568.00 |
| Equities | QUANTUM CORP DSSG COM | 5,800.00 |
| Equities | QUANTUM FUEL SYS TCHNLGIS WRLDWDE INC COM NEW | 252.00 |
| Equities | QUEPASA CORP COM NEW STK | 87.00 |
| Equities | QUEST DIAGNOSTICS INC COM | 12,673.00 |
| Equities | QUEST DIAGNOSTICS INC COM | 4,352.00 |
| Equities | QUEST SOFTWARE INC COM ISIN US74834T1034 | 11,818.00 |
| Equities | QUEST SOFTWARE INC COM ISIN US74834T1034 | 5,100.00 |
| Equities | QUESTCOR PHARMACEUTICALS INC COM | 8,893.00 |
| Equities | QUESTCOR PHARMACEUTICALS INC COM | 3,800.00 |
| Equities | QUICKLOGIC CORP CDT-COM STK | 3,587.00 |
| Equities | QUICKLOGIC CORP CDT-COM STK | 1,200.00 |
| Equities | QUIDEL CORP COM | 6,105.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | QUIDEL CORP COM | 2,700.00 |
| Equities | QUIKSILVER INC COM | 12,861.00 |
| Equities | QUIKSILVER INC COM | 4,500.00 |
| Equities | RADIAN GROUP INC COM | 22,922.00 |
| Equities | RADIAN GROUP INC COM | 8,000.00 |
| Equities | RADIO ONE INC CL A | 10,284.00 |
| Equities | RADIO ONE INC CL A | 4,400.00 |
| Equities | RADIOSHACK CORP COM | 9,297.00 |
| Equities | RADIOSHACK CORP COM | 1,794.00 |
| Equities | RADISYS CORP COM | 3,062.00 |
| Equities | RADISYS CORP COM | 1,000.00 |
| Equities | RADNET INC COM STK | 12,598.00 |
| Equities | RADNET INC COM STK | 2,746.00 |
| Equities | RAINMAKER SYS INC COM NEW | 1,256.00 |
| Equities | RAINMAKER SYS INC COM NEW | 500.00 |
| Equities | RAIT FINL TR COM NEW | 21,201.00 |
| Equities | RAIT FINL TR COM NEW | 8,466.00 |
| Equities | RAKUTEN INC NPV | 3,172.00 |
| Equities | RAKUTEN INC NPV | 1,158.00 |
| Equities | RALCORP HLDGS INC NEW COM | 35,140.00 |
| Equities | RALCORP HLDGS INC NEW COM | 9,600.00 |
| Equities | RALPH LAUREN CORP CL A CL A | 5,181.00 |
| Equities | RALPH LAUREN CORP CL A CL A | 1,779.00 |
| Equities | RAM ENERGY RES INC COM STK | 7,196.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | RAM ENERGY RES INC COM STK | 2,500.00 |
| Equities | RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT | 9,231.00 |
| Equities | RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT | 1,100.00 |
| Equities | RAMTRON INTL CORP COM NEW COM NEW | 5,162.00 |
| Equities | RAMTRON INTL CORP COM NEW COM NEW | 1,800.00 |
| Equities | RAND WORLDWIDE INC COM STOCK | 342.00 |
| Equities | RAND WORLDWIDE INC COM STOCK | 100.00 |
| Equities | RANGE RES CORP COM | 12,566.00 |
| Equities | RANGE RES CORP COM | 4,315.00 |
| Equities | RASER TECHNOLOGIES INC COM | 6,049.00 |
| Equities | RAVEN INDS INC COM STK | 4,031.00 |
| Equities | RAVEN INDS INC COM STK | 1,800.00 |
| Equities | RAYTHEON CO USD0.01 | 27,803.00 |
| Equities | RAYTHEON CO USD0.01 | 9,547.00 |
| Equities | RAYTHEON CO USD0.01 | 9,265.00 |
| Equities | RAYTHEON CO USD0.01 | 2,535.00 |
| Equities | RBC BEARINGS INC COM | 2,626.00 |
| Equities | RBC BEARINGS INC COM | 1,100.00 |
| Equities | RCM TECHNOLOGIES INC COM NEW | 3,718.00 |
| Equities | RCM TECHNOLOGIES INC COM NEW | 1,300.00 |
| Equities | READING INTL INC CL A CL A | 3,054.00 |
| Equities | READING INTL INC CL A CL A | 1,000.00 |
| Equities | REALNETWORKS INC COM NEW | 5,475.00 |
| Equities | REALNETWORKS INC COM NEW | 1,900.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | REALTY FIN CORP COM | 5,199.00 |
| Equities | REALTY FIN CORP COM | 300.00 |
| Equities | RECKITT BENCK GRP ORD GBP0.10 | 56,700.00 |
| Equities | RECKITT BENCK GRP ORD GBP0.10 | 23,829.00 |
| Equities | RECKITT BENCK GRP ORD GBP0.10 | 5,921.00 |
| Equities | RECKITT BENCK GRP ORD GBP0.10 | 22,980.00 |
| Equities | RED ELECTRICA CORP EUR2 | 44,700.00 |
| Equities | RED ELECTRICA CORP EUR2 | 18,700.00 |
| Equities | RED HAT INC COM | 15,491.00 |
| Equities | RED HAT INC COM | 5,319.00 |
| Equities | RED HAT INC COM | 66,020.00 |
| Equities | RED HAT INC COM | 18,010.00 |
| Equities | RED LIONS HOTELS CORP COM | 2,581.00 |
| Equities | RED LIONS HOTELS CORP COM | 900.00 |
| Equities | RED ROBIN GOURMET BURGERS INC COM | 3,768.00 |
| Equities | RED ROBIN GOURMET BURGERS INC COM | 1,700.00 |
| Equities | REDWOOD TR INC COM | 10,842.00 |
| Equities | REDWOOD TR INC COM | 4,700.00 |
| Equities | REED ELSEVIER GBP0.1444 | 306,545.00 |
| Equities | REED ELSEVIER GBP0.1444 | 104,941.00 |
| Equities | REED ELSEVIER NV EUR0.07 | 10,141.00 |
| Equities | REED ELSEVIER NV EUR0.07 | 39,436.00 |
| Equities | REGAL ENTMT GROUP CL A CL A | 29,330.00 |
| Equities | REGAL ENTMT GROUP CL A CL A | 8,005.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | REGENCY ENERGY PARTNERS L P | 64,194.00 |
| Equities | REGENCY ENERGY PARTNERS L P | 7,135.00 |
| Equities | REGENT ASSISTED LIVING INC COM | 2,362.00 |
| Equities | REGIONS FINL CORP NEW COM | 101,129.00 |
| Equities | REGIONS FINL CORP NEW COM | 34,726.00 |
| Equities | REGIS CORP MINN COM | 10,499.00 |
| Equities | REGIS CORP MINN COM | 4,500.00 |
| Equities | REIS INC COM STK | 5,446.00 |
| Equities | REIS INC COM STK | 1,900.00 |
| Equities | RELIV INTL INC COM | 1,525.00 |
| Equities | RELIV INTL INC COM | 500.00 |
| Equities | RELM WIRELESS CORP COM | 1,419.00 |
| Equities | RELM WIRELESS CORP COM | 600.00 |
| Equities | RENASANT CORP COM | 4,035.00 |
| Equities | RENASANT CORP COM | 1,400.00 |
| Equities | RENHE COMMERCIAL H HKD0.01 | 17,490,000.00 |
| Equities | RENHE COMMERCIAL H HKD0.01 | 5,922,000.00 |
| Equities | RENT A CTR INC NEW COM | 7,560.00 |
| Equities | RENT A CTR INC NEW COM | 3,300.00 |
| Equities | RENTRAK CORP COM | 5,074.00 |
| Equities | RENTRAK CORP COM | 1,700.00 |
| Equities | REP AWYS HLDGS INC COM USD0.001 | 2,756.00 |
| Equities | REP AWYS HLDGS INC COM USD0.001 | 900.00 |
| Equities | REP BANCORP INC KY CDT-CL A COM STK | 2,771.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | REP BANCORP INC KY CDT-CL A COM STK | 900.00 |
| Equities | REPLIGEN CORP COM STK USD0.01 | 8,661.00 |
| Equities | REPLIGEN CORP COM STK USD0.01 | 3,000.00 |
| Equities | REPROS THERAPEUTICS INCORPORATED COMMON STOCK | 930.00 |
| Equities | REPROS THERAPEUTICS INCORPORATED COMMON STOCK | 300.00 |
| Equities | REPUBLIC SVCS INC COM | 25,289.00 |
| Equities | REPUBLIC SVCS INC COM | 8,684.00 |
| Equities | REPUBLIC SVCS INC COM | 13,120.00 |
| Equities | REPUBLIC SVCS INC COM | 3,575.00 |
| Equities | REPUBLIC SVCS INC COM | 70,200.00 |
| Equities | REPUBLIC SVCS INC COM | 19,100.00 |
| Equities | RESEARCH FRONTIERS INC COM | 2,756.00 |
| Equities | RESEARCH FRONTIERS INC COM | 900.00 |
| Equities | RESOLUTE ENERGY CORP COM | 2,637.00 |
| Equities | RESOLUTE ENERGY CORP COM | 900.00 |
| Equities | RESOLUTION LTD ORD NPV | 760,192.00 |
| Equities | RESOLUTION LTD ORD NPV | 247,913.00 |
| Equities | RESOURCE AMER INC CL A COM | 6,124.00 |
| Equities | RESOURCE AMER INC CL A COM | 2,100.00 |
| Equities | RESOURCE CAP CORP COM | 14,643.00 |
| Equities | RESOURCE CAP CORP COM | 700.00 |
| Equities | RESOURCES CONNECTION INC COM | 6,664.00 |
| Equities | RESOURCES CONNECTION INC COM | 2,900.00 |
| Equities | RETAIL OPPORTUNITY INVTS CORP COM STK | 6,400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | RETAIL OPPORTUNITY INVTS CORP COM STK | 2,000.00 |
| Equities | REUNION INDS INC COM | 1,769.00 |
| Equities | REUNION INDS INC COM | 200.00 |
| Equities | REVLON INC CL A NEW COM STK | 1,569.00 |
| Equities | REVLON INC CL A NEW COM STK | 500.00 |
| Equities | REX AMERICAN RESOURCES CORP | 4,201.00 |
| Equities | REX AMERICAN RESOURCES CORP | 1,205.00 |
| Equities | REX ENERGY CORP COM STK | 4,287.00 |
| Equities | REX ENERGY CORP COM STK | 3,200.00 |
| Equities | REXAHN PHARMACEUTICALS INC COM | 3,500.00 |
| Equities | REXAHN PHARMACEUTICALS INC COM | 1,200.00 |
| Equities | REYNOLDS AMERICAN INC COM | 27,160.00 |
| Equities | REYNOLDS AMERICAN INC COM | 9,326.00 |
| Equities | RF INDS LTD COM PAR $0.01 COM PAR $0.01 | 1,925.00 |
| Equities | RF INDS LTD COM PAR $0.01 COM PAR $0.01 | 600.00 |
| Equities | RF MICRO DEVICES INC COM | 33,462.00 |
| Equities | RF MICRO DEVICES INC COM | 14,400.00 |
| Equities | RF MONOLITHICS INC COM | 1,462.00 |
| Equities | RF MONOLITHICS INC COM | 600.00 |
| Equities | RGC RES INC COM | 360.00 |
| Equities | RICHARDSON ELECTRS LTD COM | 1,837.00 |
| Equities | RICHARDSON ELECTRS LTD COM | 600.00 |
| Equities | RICOH CO LTD NPV | 614,500.00 |
| Equities | RICOH CO LTD NPV | 200,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | RIGEL PHARMACEUTICALS INC COM NEW STK | 4,953.00 |
| Equities | RIGEL PHARMACEUTICALS INC COM NEW STK | 1,700.00 |
| Equities | RIMAGE CORP COM | 2,559.00 |
| Equities | RIMAGE CORP COM | 800.00 |
| Equities | RINNAI CORP NPV | 5,900.00 |
| Equities | RINNAI CORP NPV | 2,100.00 |
| Equities | RIO TINTO LIMITED NPV | 38,664.00 |
| Equities | RIO TINTO LIMITED NPV | 16,078.00 |
| Equities | RIO TINTO ORD GBP0.10 | 126,648.00 |
| Equities | RIO TINTO ORD GBP0.10 | 53,166.00 |
| Equities | RIO TINTO ORD GBP0.10 | 4,700.00 |
| Equities | RIO TINTO ORD GBP0.10 | 18,277.00 |
| Equities | RIOCAN REAL ESTATE TRUST UNITS NPV | 26,200.00 |
| Equities | RIOCAN REAL ESTATE TRUST UNITS NPV | 11,400.00 |
| Equities | RITE AID CORP COM | 9,449.00 |
| Equities | RITE AID CORP COM | 3,300.00 |
| Equities | RIVERVIEW BANCORP INC COM STK | 4,724.00 |
| Equities | RIVERVIEW BANCORP INC COM STK | 1,600.00 |
| Equities | RLI CORP COM | 3,749.00 |
| Equities | RLI CORP COM | 1,700.00 |
| Equities | ROADHOUSE GRILL INC COM | 5,534.00 |
| Equities | ROBBINS & MYERS INC COM | 6,131.00 |
| Equities | ROBBINS & MYERS INC COM | 2,700.00 |
| Equities | ROBERT HALF INTL INC COM | 11,484.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ROBERT HALF INTL INC COM | 3,943.00 |
| Equities | ROBOTIC VISION SYS INC COM NEW STK | 7,100.00 |
| Equities | ROCHE HLDGS AG GENUSSCHEINE NPV | 53,951.00 |
| Equities | ROCHE HLDGS AG GENUSSCHEINE NPV | 22,640.00 |
| Equities | ROCHE HLDGS AG GENUSSCHEINE NPV | 70,063.00 |
| Equities | ROCHE HLDGS AG GENUSSCHEINE NPV | 24,130.00 |
| Equities | ROCHE HLDGS AG GENUSSCHEINE NPV | 3,468.00 |
| Equities | ROCHE HLDGS AG GENUSSCHEINE NPV | 13,483.00 |
| Equities | ROCHESTER MED CORP COM | 3,762.00 |
| Equities | ROCHESTER MED CORP COM | 1,300.00 |
| 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 | 4,637.00 |
| Equities | ROCK-TENN CO CL A CL A | 300.00 |
| Equities | ROCKVILLE FINL INC NEW COM | 3,717.00 |
| Equities | ROCKVILLE FINL INC NEW COM | 1,300.00 |
| Equities | ROCKWELL AUTOMATION | 11,401.00 |
| Equities | ROCKWELL AUTOMATION | 3,915.00 |
| Equities | ROCKWELL COLLINS INC COM | 12,157.00 |
| Equities | ROCKWELL COLLINS INC COM | 4,174.00 |
| Equities | ROCKWELL MED TECHNOLOGIES INC COM ISIN US7743741024 | 700.00 |
| Equities | ROCKWELL MED TECHNOLOGIES INC COM ISIN US7743741024 | 200.00 |
| Equities | ROCKY BRANDS INC COM STK | 744.00 |
| Equities | ROCKY BRANDS INC COM STK | 200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ROCKY MTN CHOCOLATE FACTORY INC COM PAR $0.03 COM PAR $0.03 | 3,704.00 |
| Equities | ROCKY MTN CHOCOLATE FACTORY INC COM PAR $0.03 COM PAR $0.03 | 1,300.00 |
| Equities | ROFIN SINAR TECHNOLOGIES INC COM | 4,031.00 |
| Equities | ROFIN SINAR TECHNOLOGIES INC COM | 1,800.00 |
| Equities | ROGERS CORP COM | 4,717.00 |
| Equities | ROGERS CORP COM | 2,000.00 |
| Equities | ROLLINS INC COM | 19,689.00 |
| Equities | ROLLINS INC COM | 8,400.00 |
| Equities | ROLLS ROYCE HLDGS C SHS ENTITLEMENT (JAN2012 | 23,087,400.00 |
| Equities | ROLLS ROYCE HLDGS C SHS ENTITLEMENT (JAN2012 | 9,694,500.00 |
| Equities | ROLLS ROYCE HLDGS C SHS ENTITLEMENT (JAN2012 | 2,084,145.00 |
| Equities | ROLLS ROYCE HLDGS C SHS ENTITLEMENT (JAN2012 | 8,083,074.00 |
| Equities | ROLLS ROYCE HLDGS ORD GBP0.20 | 333,300.00 |
| Equities | ROLLS ROYCE HLDGS ORD GBP0.20 | 139,900.00 |
| Equities | ROLLS ROYCE HLDGS ORD GBP0.20 | 29,139.00 |
| Equities | ROLLS ROYCE HLDGS ORD GBP0.20 | 113,037.00 |
| Equities | ROMA FINL CORP COM STK | 11,628.00 |
| Equities | ROMA FINL CORP COM STK | 5,000.00 |
| Equities | RONA INC COM NPV | 513,620.00 |
| Equities | RONA INC COM NPV | 175,260.00 |
| Equities | ROPER INDS INC NEW COM | 7,750.00 |
| Equities | ROPER INDS INC NEW COM | 2,661.00 |
| Equities | ROSETTA RES INC COM | 10,710.00 |
| Equities | ROSETTA RES INC COM | 4,600.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ROSETTA STONE INC COM | 3,872.00 |
| Equities | ROSETTA STONE INC COM | 1,300.00 |
| Equities | ROSS STORES INC COM | 18,573.00 |
| Equities | ROSS STORES INC COM | 6,378.00 |
| Equities | ROWAN COMPANIES INC COM | 10,040.00 |
| Equities | ROWAN COMPANIES INC COM | 3,448.00 |
| Equities | ROWE COMPANIES (THE) | 5,035.00 |
| Equities | ROYAL BANCSHARES PA INC CL A CL A | 2,287.00 |
| Equities | ROYAL BANCSHARES PA INC CL A CL A | 800.00 |
| Equities | ROYAL BK OF CANADA COM NPV | 71,400.00 |
| Equities | ROYAL BK OF CANADA COM NPV | 31,000.00 |
| Equities | ROYAL DUTCH SHELL 'A'SHS EUR0.07 (DUTCH LIST) | 214,867.00 |
| Equities | ROYAL DUTCH SHELL 'A'SHS EUR0.07 (DUTCH LIST) | 90,167.00 |
| Equities | ROYAL DUTCH SHELL 'A'SHS EUR0.07 (DUTCH LIST) | 26,802.00 |
| Equities | ROYAL DUTCH SHELL 'A'SHS EUR0.07 (DUTCH LIST) | 18,307.00 |
| Equities | ROYAL DUTCH SHELL 'A'SHS EUR0.07 (UK LIST)GBP | 239,641.00 |
| Equities | ROYAL DUTCH SHELL 'A'SHS EUR0.07 (UK LIST)GBP | 71,923.00 |
| Equities | ROYAL DUTCH SHELL 'A'SHS EUR0.07 (UK LIST)GBP | 33,992.00 |
| Equities | ROYAL DUTCH SHELL 'A'SHS EUR0.07 (UK LIST)GBP | 132,181.00 |
| Equities | ROYAL DUTCH SHELL 'B'ORD EUR0.07 | 178,721.00 |
| Equities | ROYAL DUTCH SHELL 'B'ORD EUR0.07 | 74,999.00 |
| Equities | ROYALE ENERGY INC | 2,336.00 |
| Equities | ROYALE ENERGY INC | 800.00 |
| Equities | RPC INC COM | 26,621.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | RPC INC COM | 11,410.00 |
| Equities | RSC HLDGS INC COM | 15,045.00 |
| Equities | RSC HLDGS INC COM | 6,500.00 |
| Equities | RTI BIOLOGICS INC COM STK | 4,987.00 |
| Equities | RTI BIOLOGICS INC COM STK | 1,700.00 |
| Equities | RTI INTL METALS INC COM | 2,045.00 |
| Equities | RTI INTL METALS INC COM | 700.00 |
| Equities | RUBICON TECHNOLOGY INC COM MON STK | 2,712.00 |
| Equities | RUBICON TECHNOLOGY INC COM MON STK | 900.00 |
| Equities | RUBY TUESDAY INC COM | 9,908.00 |
| Equities | RUBY TUESDAY INC COM | 3,400.00 |
| Equities | RUDDICK CORP COM | 4,515.00 |
| Equities | RUDDICK CORP COM | 1,231.00 |
| Equities | RUDOPLH TECHNOLOGIES INC COM | 4,220.00 |
| Equities | RUDOPLH TECHNOLOGIES INC COM | 1,400.00 |
| Equities | RUSH ENTERPRISES INC CL A CL A | 11,724.00 |
| Equities | RUSH ENTERPRISES INC CL A CL A | 5,000.00 |
| Equities | RUSH ENTERPRISES INC CL B CL B COM | 1,453.00 |
| Equities | RUSH ENTERPRISES INC CL B CL B COM | 600.00 |
| Equities | RUTHS HOSPITALITY GROUP INC | 1,531.00 |
| Equities | RUTHS HOSPITALITY GROUP INC | 500.00 |
| Equities | RWE AG NPV | 77,263.00 |
| Equities | RWE AG NPV | 26,808.00 |
| Equities | RWE AG NPV | 5,487.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | RWE AG NPV | 21,345.00 |
| Equities | RYDER SYS INC COM | 4,107.00 |
| Equities | RYDER SYS INC COM | 1,410.00 |
| Equities | RYLAND GROUP INC COM | 4,637.00 |
| Equities | RYLAND GROUP INC COM | 1,600.00 |
| Equities | S & T BANCORP INC COM STK | 6,875.00 |
| Equities | S & T BANCORP INC COM STK | 2,900.00 |
| Equities | S STR FINL CORP COM | 819.00 |
| Equities | S STR FINL CORP COM | 400.00 |
| Equities | S W BANCORP INC OKLA COM | 2,275.00 |
| Equities | S W BANCORP INC OKLA COM | 700.00 |
| Equities | S Y BANCORP INC COM | 5,337.00 |
| Equities | S Y BANCORP INC COM | 2,300.00 |
| Equities | S.W. AIRL CO COM | 62,541.00 |
| Equities | S.W. AIRL CO COM | 21,475.00 |
| Equities | S1 CORP COM STK | 8,545.00 |
| Equities | S1 CORP COM STK | 3,500.00 |
| Equities | SABA SOFTWARE INC COM NEW STK | 4,747.00 |
| Equities | SABA SOFTWARE INC COM NEW STK | 1,600.00 |
| Equities | SABRA HEALTH CARE REIT INC COM STOCK\ | 2,668.00 |
| Equities | SABRA HEALTH CARE REIT INC COM STOCK\ | 15,060.00 |
| Equities | SABRA HEALTH CARE REIT INC COM STOCK\ | 4,105.00 |
| Equities | SABRA HEALTH CARE REIT INC COM STOCK\ | 900.00 |
| Equities | SAFEGUARD SCIENTIFICS INC COM NEW COM NEW | 2,515.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SAFEGUARD SCIENTIFICS INC COM NEW COM NEW | 800.00 |
| Equities | SAFESTITCH MED INC COM STK | 731.00 |
| Equities | SAFESTITCH MED INC COM STK | 100.00 |
| Equities | SAFETY INS GROUP INC COM | 1,769.00 |
| Equities | SAFETY INS GROUP INC COM | 8,525.00 |
| Equities | SAFETY INS GROUP INC COM | 2,325.00 |
| Equities | SAFETY INS GROUP INC COM | 800.00 |
| Equities | SAFEWAY INC COM NEW | 95,700.00 |
| Equities | SAFEWAY INC COM NEW | 27,305.00 |
| Equities | SAFEWAY INC COM NEW | 9,376.00 |
| Equities | SAFRAN SA EUR0.20 | 88,010.00 |
| Equities | SAFRAN SA EUR0.20 | 36,930.00 |
| Equities | SAFRAN SA EUR0.20 | 3,395.00 |
| Equities | SAFRAN SA EUR0.20 | 13,199.00 |
| Equities | SAGA COMMUNICATIONS INC CL A NEW CL A NEW | 773.00 |
| Equities | SAGA COMMUNICATIONS INC CL A NEW CL A NEW | 200.00 |
| Equities | SAIA INC COM STK | 2,537.00 |
| Equities | SAIA INC COM STK | 800.00 |
| Equities | SAIC INC COM STK USD0.0001 | 22,188.00 |
| Equities | SAIC INC COM STK USD0.0001 | 7,619.00 |
| Equities | SAIPEM EUR1 | 86,567.00 |
| Equities | SAIPEM EUR1 | 36,327.00 |
| Equities | SAIPEM EUR1 | 5,889.00 |
| Equities | SAIPEM EUR1 | 22,902.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SAKS INC COM | 23,772.00 |
| Equities | SAKS INC COM | 221,000.00 |
| Equities | SAKS INC COM | 60,300.00 |
| Equities | SAKS INC COM | 10,300.00 |
| Equities | SALEM COMMUNICATIONS CORP DEL CL A COM STK | 2,931.00 |
| Equities | SALEM COMMUNICATIONS CORP DEL CL A COM STK | 1,000.00 |
| Equities | SALESFORCE COM INC COM STK | 10,925.00 |
| Equities | SALESFORCE COM INC COM STK | 3,752.00 |
| Equities | SALESFORCE COM INC COM STK | 10,880.00 |
| Equities | SALESFORCE COM INC COM STK | 2,950.00 |
| Equities | SALIX PHARMACEUTICALS LTD COM DE | 8,519.00 |
| Equities | SALIX PHARMACEUTICALS LTD COM DE | 3,355.00 |
| Equities | SALLY BEAUTY HLDGS INC COM STK | 16,600.00 |
| Equities | SALLY BEAUTY HLDGS INC COM STK | 7,200.00 |
| Equities | SAMSUNG ELECTRONIC KRW5000 | 506.00 |
| Equities | SAMSUNG ELECTRONIC KRW5000 | 1,968.00 |
| Equities | SANDERSON FARMS INC COM | 4,424.00 |
| Equities | SANDERSON FARMS INC COM | 1,900.00 |
| Equities | SANDISK CORP COM | 41,200.00 |
| Equities | SANDISK CORP COM | 19,304.00 |
| Equities | SANDISK CORP COM | 6,628.00 |
| Equities | SANDS CHINA LTD USD0.01 REG'S' | 482,800.00 |
| Equities | SANDS CHINA LTD USD0.01 REG'S' | 200,800.00 |
| Equities | SANDS CHINA LTD USD0.01 REG'S' | 66,800.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SANDS CHINA LTD USD0.01 REG'S' | 260,400.00 |
| Equities | SANDVIK AB NPV | 159,300.00 |
| Equities | SANDVIK AB NPV | 66,800.00 |
| Equities | SANDVIK AB NPV | 6,079.00 |
| Equities | SANDVIK AB NPV | 23,651.00 |
| Equities | SANDY SPRING BANCORP INC CMT-COM | 2,318.00 |
| Equities | SANDY SPRING BANCORP INC CMT-COM | 800.00 |
| Equities | SANFILIPPO JOHN B & SON INC COM | 875.00 |
| Equities | SANFILIPPO JOHN B & SON INC COM | 300.00 |
| Equities | SANGAMO BIOSCIENCES INC COM STK | 4,549.00 |
| Equities | SANGAMO BIOSCIENCES INC COM STK | 1,500.00 |
| Equities | SANMINA-SCI CORP COM NEW COM NEW | 11,211.00 |
| Equities | SANMINA-SCI CORP COM NEW COM NEW | 4,900.00 |
| Equities | SANOFI | 85,117.00 |
| Equities | SANOFI | 35,719.00 |
| Equities | SANOFI | 144,199.00 |
| Equities | SANOFI | 48,829.00 |
| Equities | SANOFI | 6,457.00 |
| Equities | SANOFI | 25,101.00 |
| Equities | SANTARUS INC COM | 3,412.00 |
| Equities | SANTARUS INC COM | 1,100.00 |
| Equities | SANTEN PHARM CO NPV | 9,500.00 |
| Equities | SANTEN PHARM CO NPV | 3,500.00 |
| Equities | SANTOS LIMITED NPV | 81,649.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SANTOS LIMITED NPV | 33,954.00 |
| Equities | SAP AG ORD NPV | 114,457.00 |
| Equities | SAP AG ORD NPV | 48,031.00 |
| Equities | SAP AG ORD NPV | 4,621.00 |
| Equities | SAP AG ORD NPV | 17,969.00 |
| Equities | SAPIENT CORP COM | 18,158.00 |
| Equities | SAPIENT CORP COM | 7,900.00 |
| Equities | SARA LEE CORP COM | 47,456.00 |
| Equities | SARA LEE CORP COM | 16,295.00 |
| Equities | SARA LEE CORP COM | 29,970.00 |
| Equities | SARA LEE CORP COM | 8,185.00 |
| Equities | SARAS RAFFINERIE NPV | 4,782,698.00 |
| Equities | SARAS RAFFINERIE NPV | 1,564,140.00 |
| Equities | SATCON TECH CORP COM | 8,880.00 |
| Equities | SATCON TECH CORP COM | 3,100.00 |
| Equities | SAUER-DANFOSS INC COM | 6,412.00 |
| Equities | SAUER-DANFOSS INC COM | 2,800.00 |
| Equities | SAUL CTRS INC COM | 2,348.00 |
| Equities | SAUL CTRS INC COM | 1,000.00 |
| Equities | SAVIENT PHARMACEUTICALS INC COM STK | 10,761.00 |
| Equities | SAVIENT PHARMACEUTICALS INC COM STK | 3,700.00 |
| Equities | SBERBANK ROSSII RUB3(USD) | 267,122.00 |
| Equities | SBERBANK ROSSII RUB3(USD) | 1,039,115.00 |
| Equities | SCAN OPTICS INC COM | 8,600.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SCANA CORP NEW COM | 9,270.00 |
| Equities | SCANA CORP NEW COM | 3,183.00 |
| Equities | SCANSOURCE INC COM | 3,550.00 |
| Equities | SCANSOURCE INC COM | 1,500.00 |
| Equities | SCBT FINL CORP COM | 2,933.00 |
| Equities | SCBT FINL CORP COM | 1,200.00 |
| Equities | SCHAWK INC CL A COM STK | 3,325.00 |
| Equities | SCHAWK INC CL A COM STK | 1,100.00 |
| Equities | SCHEID VINEYARDS INC CL A NEW COM | 460.00 |
| Equities | SCHEID VINEYARDS INC CL A NEW COM | 200.00 |
| Equities | SCHIFF NUTRITION INTL INC COM | 2,056.00 |
| Equities | SCHIFF NUTRITION INTL INC COM | 700.00 |
| Equities | SCHLOTZSKYS INC COM | 2,581.00 |
| Equities | SCHLUMBERGER LTD COM COM | 107,816.00 |
| Equities | SCHLUMBERGER LTD COM COM | 37,022.00 |
| Equities | SCHNEIDER ELECTRIC EUR4.00 | 72,708.00 |
| Equities | SCHNEIDER ELECTRIC EUR4.00 | 30,512.00 |
| Equities | SCHNEIDER ELECTRIC EUR4.00 | 9,397.00 |
| Equities | SCHNEIDER ELECTRIC EUR4.00 | 36,547.00 |
| Equities | SCHNITZER STL INDS INC CL A | 3,637.00 |
| Equities | SCHNITZER STL INDS INC CL A | 1,600.00 |
| Equities | SCHOLASTIC CORP COM | 5,294.00 |
| Equities | SCHOLASTIC CORP COM | 2,200.00 |
| Equities | SCHOOL SPECIALTY INC WI COM | 4,637.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SCHOOL SPECIALTY INC WI COM | 1,600.00 |
| Equities | SCHULMAN A INC COM | 5,513.00 |
| Equities | SCHULMAN A INC COM | 2,400.00 |
| Equities | SCHWAB CHARLES CORP COM NEW | 86,718.00 |
| Equities | SCHWAB CHARLES CORP COM NEW | 29,777.00 |
| Equities | SCHWAB CHARLES CORP COM NEW | 1.00 |
| Equities | SCHWEITZER-MAUDUIT INTL INC COM | 3,168.00 |
| Equities | SCHWEITZER-MAUDUIT INTL INC COM | 1,400.00 |
| Equities | SCICLONE PHARMACEUTICALS INC DEL COM | 7,830.00 |
| Equities | SCICLONE PHARMACEUTICALS INC DEL COM | 2,700.00 |
| Equities | SCIENTIFIC GAMES CORP | 10,302.00 |
| Equities | SCIENTIFIC GAMES CORP | 4,400.00 |
| 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 | 7,813.00 |
| Equities | SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK | 2,683.00 |
| Equities | SEABOARD CORP DEL COM | 64.00 |
| Equities | SEABOARD CORP DEL COM | 100.00 |
| Equities | SEABRIGHT HOLDINGS INC | 1,094.00 |
| Equities | SEABRIGHT HOLDINGS INC | 300.00 |
| Equities | SEACHANGE INTL INC COM | 4,353.00 |
| Equities | SEACHANGE INTL INC COM | 1,500.00 |
| Equities | SEACOAST BKG CORP FLA COM | 2,620.00 |
| Equities | SEACOAST BKG CORP FLA COM | 900.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SEADRILL LTD COM STK | 19,240.00 |
| Equities | SEADRILL LTD COM STK | 5,245.00 |
| Equities | SEAGATE TECHNOLOGY PLC COM USD0.00001 | 43,200.00 |
| Equities | SEALED AIR CORP NEW COM STK | 15,425.00 |
| Equities | SEALED AIR CORP NEW COM STK | 5,297.00 |
| Equities | SEALY CORP COM | 6,868.00 |
| Equities | SEALY CORP COM | 2,400.00 |
| Equities | SEARS HLDGS CORP COM | 3,091.00 |
| Equities | SEARS HLDGS CORP COM | 1,061.00 |
| Equities | SEATTLE GENETICS INC COM | 9,795.00 |
| Equities | SEATTLE GENETICS INC COM | 4,200.00 |
| Equities | SECURE ENERGY SERV COM NPV | 64,400.00 |
| Equities | SECURE ENERGY SERV COM NPV | 27,700.00 |
| Equities | SECURE ENERGY SERVICES INC COM 144A | 9,600.00 |
| Equities | SECURE ENERGY SERVICES INC COM 144A | 4,100.00 |
| Equities | SECURITY NATL FINL CORP CL A NEW CL A NEW | 1,176.00 |
| Equities | SECURITY NATL FINL CORP CL A NEW CL A NEW | 500.00 |
| Equities | SED INTL HLDGS INC COM NEW COM NEW | 2,056.00 |
| Equities | SED INTL HLDGS INC COM NEW COM NEW | 700.00 |
| Equities | SEIBELS BRUCE GROUP INC COM PAR $1000 | 5.00 |
| Equities | SEKISUI HOUSE NPV | 320,000.00 |
| Equities | SEKISUI HOUSE NPV | 108,000.00 |
| Equities | SELECT COMFORT CORP OC-CAP STK OC-CAP STK | 5,374.00 |
| Equities | SELECT COMFORT CORP OC-CAP STK OC-CAP STK | 2,300.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 | 8,083.00 |
| Equities | SELECTIVE INS GROUP INC COM | 3,500.00 |
| Equities | SEMPRA ENERGY INC COM STK | 19,252.00 |
| Equities | SEMPRA ENERGY INC COM STK | 6,611.00 |
| Equities | SEMTECH CORP COM | 8,805.00 |
| Equities | SEMTECH CORP COM | 3,800.00 |
| Equities | SENECA FOODS CORP NEW CL A | 44.00 |
| Equities | SENOMYX INC COM USD0.001 | 2,843.00 |
| Equities | SENOMYX INC COM USD0.001 | 900.00 |
| Equities | SENSIENT TECHNOLOGIES CORP COM | 6,446.00 |
| Equities | SENSIENT TECHNOLOGIES CORP COM | 2,800.00 |
| Equities | SEQUENOM INC COM NEW STK | 9,096.00 |
| Equities | SEQUENOM INC COM NEW STK | 3,100.00 |
| Equities | SERVOTRONICS INC COM | 206.00 |
| Equities | SERVOTRONICS INC COM | 200.00 |
| Equities | SES FDR EACH REP 1 'A' NPV | 5,910.00 |
| Equities | SES FDR EACH REP 1 'A' NPV | 23,137.00 |
| Equities | SEVCON INC COM | 1,094.00 |
| Equities | SEVCON INC COM | 300.00 |
| Equities | SEVEN & I HOLDINGS NPV | 81,600.00 |
| Equities | SEVEN & I HOLDINGS NPV | 29,800.00 |
| Equities | SEVEN & I HOLDINGS NPV | 101,900.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SEVEN & I HOLDINGS NPV | 34,500.00 |
| Equities | SEVERN BANCORP INC ANNAPOLIS MD CMT-COM CMT-COM | 1,422.00 |
| Equities | SEVERN BANCORP INC ANNAPOLIS MD CMT-COM CMT-COM | 400.00 |
| 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 | 5,076.00 |
| Equities | SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM | 1,700.00 |
| Equities | SHERWIN-WILLIAMS CO COM | 6,918.00 |
| Equities | SHERWIN-WILLIAMS CO COM | 2,376.00 |
| Equities | SHILOH INDS INC COM | 4,243.00 |
| Equities | SHILOH INDS INC COM | 1,400.00 |
| Equities | SHIMACHU CO LTD NPV | 77,600.00 |
| Equities | SHIMACHU CO LTD NPV | 26,700.00 |
| Equities | SHIN-ETSU CHEMICAL NPV | 135,160.00 |
| Equities | SHIN-ETSU CHEMICAL NPV | 45,090.00 |
| Equities | SHIP FINANCE INTERNATIONAL COMMON STK | 6,633.00 |
| Equities | SHIP FINANCE INTERNATIONAL COMMON STK | 2,900.00 |
| Equities | SHIP HEALTHCARE HOLDINGS INC NPV | 10,800.00 |
| Equities | SHIP HEALTHCARE HOLDINGS INC NPV | 4,000.00 |
| Equities | SHIRE PLC ORD GBP0.05 | 95,700.00 |
| Equities | SHIRE PLC ORD GBP0.05 | 40,200.00 |
| Equities | SHOE CARNIVAL INC COM | 1,937.00 |
| Equities | SHOE CARNIVAL INC COM | 600.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SHOLODGE INC COM | 1,550.00 |
| Equities | SHOLODGE INC COM | 100.00 |
| Equities | SHORE BANCSHARES INC COM | 2,095.00 |
| Equities | SHORE BANCSHARES INC COM | 700.00 |
| Equities | SHORETEL INC COM | 1,923.00 |
| Equities | SHORETEL INC COM | 600.00 |
| Equities | SHOWSCAN ENTMT INC COM | 2,400.00 |
| Equities | SHUFFLE MASTER INC COM | 5,479.00 |
| Equities | SHUFFLE MASTER INC COM | 1,900.00 |
| Equities | SHUTTERFLY INC COM | 2,961.00 |
| Equities | SHUTTERFLY INC COM | 1,300.00 |
| Equities | SIEBERT FINL CORP COM | 6,387.00 |
| Equities | SIELOX INC COM STK | 4,943.00 |
| Equities | SIEMENS AG NPV(REGD) | 55,911.00 |
| Equities | SIEMENS AG NPV(REGD) | 23,463.00 |
| Equities | SIEMENS AG NPV(REGD) | 4,135.00 |
| Equities | SIEMENS AG NPV(REGD) | 16,077.00 |
| Equities | SIERRA BANCORP COM STK | 569.00 |
| Equities | SIERRA BANCORP COM STK | 100.00 |
| Equities | SIFCO INDS INC COM STK | 1,356.00 |
| Equities | SIFCO INDS INC COM STK | 400.00 |
| Equities | SIGA TECHNOLOGIES INC COM | 1,575.00 |
| Equities | SIGA TECHNOLOGIES INC COM | 500.00 |
| Equities | SIGHT RESOURCE CORP COM | 200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SIGMA DESIGNS INC COM | 4,068.00 |
| Equities | SIGMA DESIGNS INC COM | 1,400.00 |
| Equities | SIGMA-ALDRICH CORP COM | 9,675.00 |
| Equities | SIGMA-ALDRICH CORP COM | 3,322.00 |
| Equities | SIGMATRON INTL INC COM | 556.00 |
| Equities | SIGMATRON INTL INC COM | 300.00 |
| Equities | SIGNATURE BK NY N Y COM | 5,021.00 |
| Equities | SIGNATURE BK NY N Y COM | 2,200.00 |
| Equities | SIGNATURE GROUP HLDGS INC COM | 8,280.00 |
| Equities | SIGNATURE GROUP HLDGS INC COM | 500.00 |
| Equities | SILGAN HLDGS INC COM | 12,180.00 |
| Equities | SILGAN HLDGS INC COM | 5,200.00 |
| Equities | SILICON GRAPHICS INC COM | 94,400.00 |
| Equities | SILICON GRAPHICS INTL CORP COM | 3,500.00 |
| Equities | SILICON GRAPHICS INTL CORP COM | 1,200.00 |
| Equities | SILICON IMAGE INC COM STK | 9,055.00 |
| Equities | SILICON IMAGE INC COM STK | 3,100.00 |
| Equities | SILICON LABORATORIES INC COM | 6,926.00 |
| Equities | SILICON LABORATORIES INC COM | 3,000.00 |
| Equities | SILVER WHEATON COR COM NPV | 40,400.00 |
| Equities | SILVER WHEATON COR COM NPV | 17,500.00 |
| Equities | SIMCLAR INC COM STK | 600.00 |
| Equities | SIMCLAR INC COM STK | 100.00 |
| Equities | SIMMONS 1ST NATL CORP CL A $5 PAR | 2,537.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Equities | SIMMONS 1ST NATL CORP CL A $5 PAR | | 800.00 |
| Equities | SIMON PROPERTY GROUP INC COM | | 5,700.00 |
| Equities | SIMON PROPERTY GROUP INC COM | | 23,601.00 |
| Equities | SIMON PROPERTY GROUP INC COM | | 8,104.00 |
| Equities | SIMPSON MFG INC COM | | 7,035.00 |
| Equities | SIMPSON MFG INC COM | | 3,000.00 |
| Equities | SINCLAIR BROADCAST GROUP INC CL A | | 8,455.00 |
| Equities | SINCLAIR BROADCAST GROUP INC CL A | | 3,600.00 |
| Equities | SINGAPORE PRESS HOLDINGS NPV | | 14,000.00 |
| Equities | SINGAPORE PRESS HOLDINGS NPV | | 57,000.00 |
| Equities | SINGAPORE TELECOMMUNICATIONS | NEW COM STK | 230,000.00 |
| Equities | SINGAPORE TELECOMMUNICATIONS | NEW COM STK | 96,000.00 |
| Equities | SINGAPORE TELECOMMUNICATIONS | NEW COM STK | 38,000.00 |
| Equities | SINGAPORE TELECOMMUNICATIONS | NEW COM STK | 147,000.00 |
| Equities | SINOPAC FIN HLDGS TWD10 | | 9,008,000.00 |
| Equities | SINOPAC FIN HLDGS TWD10 | | 2,976,000.00 |
| Equities | SINOTRANS LIMITED 'H'CNY1 | | 12,193,000.00 |
| Equities | SINOTRANS LIMITED 'H'CNY1 | | 4,129,000.00 |
| Equities | SIRONA DENTAL SYS INC COM STK | | 6,149.00 |
| Equities | SIRONA DENTAL SYS INC COM STK | | 2,700.00 |
| Equities | SIX FLAGS ENTMT CORP NEW COM | | 6,000.00 |
| Equities | SIX FLAGS ENTMT CORP NEW COM | | 1,778.00 |
| Equities | SJW CORP COM | | 3,156.00 |
| Equities | SJW CORP COM | | 1,400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SKECHERS U S A INC CL A CL A ISIN #US8305661055 | 4,506.00 |
| Equities | SKECHERS U S A INC CL A CL A ISIN #US8305661055 | 1,500.00 |
| Equities | SKILLED HEALTHCARE GROUP INC CL A COM STK USD1 | 3,675.00 |
| Equities | SKILLED HEALTHCARE GROUP INC CL A COM STK USD1 | 1,200.00 |
| Equities | SKYLINE CORP COM | 3,850.00 |
| Equities | SKYLINE CORP COM | 1,300.00 |
| Equities | SKYWEST INC COM | 8,933.00 |
| Equities | SKYWEST INC COM | 3,800.00 |
| Equities | SLM CORP COM | 40,868.00 |
| Equities | SLM CORP COM | 14,033.00 |
| Equities | SMART BALANCE INC COM STK | 7,612.00 |
| Equities | SMART BALANCE INC COM STK | 2,600.00 |
| Equities | SMC CORP NPV | 1,650.00 |
| Equities | SMC CORP NPV | 6,300.00 |
| Equities | SMF ENERGY CORPORATION COMMON STOCK | 241.00 |
| Equities | SMF ENERGY CORPORATION COMMON STOCK | 200.00 |
| Equities | SMITH & NEPHEW ORD USD0.20 | 6,177.00 |
| Equities | SMITH & NEPHEW ORD USD0.20 | 2,100.00 |
| Equities | SMITH & NEPHEW ORD USD0.20 | 10,597.00 |
| Equities | SMITH & NEPHEW ORD USD0.20 | 41,215.00 |
| Equities | SMITH & WESSON HLDG CORP COM | 2,406.00 |
| Equities | SMITH & WESSON HLDG CORP COM | 800.00 |
| Equities | SMITH A O CORP COM | 5,183.00 |
| Equities | SMITH A O CORP COM | 57,300.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SMITH A O CORP COM | 15,600.00 |
| Equities | SMITH A O CORP COM | 2,200.00 |
| Equities | SMITH MICRO SOFTWARE INC COM STK | 3,456.00 |
| Equities | SMITH MICRO SOFTWARE INC COM STK | 1,200.00 |
| Equities | SMUCKER J M CO COM NEW COM NEW | 9,145.00 |
| Equities | SMUCKER J M CO COM NEW COM NEW | 3,140.00 |
| Equities | SMUCKER J M CO COM NEW COM NEW | 4,865.00 |
| Equities | SMUCKER J M CO COM NEW COM NEW | 1,320.00 |
| Equities | SMUCKER J M CO COM NEW COM NEW | 27,200.00 |
| Equities | SMUCKER J M CO COM NEW COM NEW | 7,300.00 |
| Equities | SNAP-ON INC COM | 4,673.00 |
| Equities | SNAP-ON INC COM | 1,605.00 |
| Equities | SNYDERS-LANCE INC COM | 3,786.00 |
| Equities | SNYDERS-LANCE INC COM | 1,700.00 |
| Equities | SOCIETE GENERALE EUR1.25 | 154,707.00 |
| Equities | SOCIETE GENERALE EUR1.25 | 49,757.00 |
| Equities | SOCIETE GENERALE EUR1.25 | 1,842.00 |
| Equities | SOCIETE GENERALE EUR1.25 | 7,163.00 |
| Equities | SOCKET MOBILE INC COM NEW COM NEW | 364.00 |
| Equities | SOCKET MOBILE INC COM NEW COM NEW | 200.00 |
| Equities | SOFTBANK CORP NPV | 67,600.00 |
| Equities | SOFTBANK CORP NPV | 24,700.00 |
| Equities | SOFTBANK CORP NPV | 7,800.00 |
| Equities | SOFTBANK CORP NPV | 30,200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SOFTECH INC COM NEW | 157.00 |
| Equities | SOLARWINDS INC COM | 7,862.00 |
| Equities | SOLARWINDS INC COM | 2,595.00 |
| Equities | SOLITARIO EXPL & RTY CORP COM STK | 40.00 |
| Equities | SOLTA MED INC COM | 4,534.00 |
| Equities | SOLTA MED INC COM | 1,500.00 |
| Equities | SOLUTIA INC COM NEW COM NEW | 17,173.00 |
| Equities | SOLUTIA INC COM NEW COM NEW | 7,400.00 |
| Equities | SOMAXON PHARMACEUTICALS INC COM | 2,318.00 |
| Equities | SOMAXON PHARMACEUTICALS INC COM | 800.00 |
| Equities | SONIC AUTOMOTIVE INC CL A | 12,109.00 |
| Equities | SONIC AUTOMOTIVE INC CL A | 5,200.00 |
| Equities | SONIC CORP COM | 8,999.00 |
| Equities | SONIC CORP COM | 3,100.00 |
| Equities | SONUS NETWORKS INC COM ISIN US8359161077 | 29,644.00 |
| Equities | SONUS NETWORKS INC COM ISIN US8359161077 | 12,800.00 |
| Equities | SOTHEBYS HLDGS INC CL A (DE) | 10,455.00 |
| Equities | SOTHEBYS HLDGS INC CL A (DE) | 4,500.00 |
| Equities | SOURCEFIRE INC COM | 4,064.00 |
| Equities | SOURCEFIRE INC COM | 1,800.00 |
| Equities | SOUTH JERSEY INDS INC COM | 5,024.00 |
| Equities | SOUTH JERSEY INDS INC COM | 2,200.00 |
| Equities | SOUTHERN CMNTY FINL CORP COM | 1,772.00 |
| Equities | SOUTHERN CMNTY FINL CORP COM | 600.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SOUTHERN CO COM STK | 69,241.00 |
| Equities | SOUTHERN CO COM STK | 23,776.00 |
| Equities | SOUTHERN CO COM STK | 10,975.00 |
| Equities | SOUTHERN CO COM STK | 2,995.00 |
| Equities | SOUTHN MIN CORP PERP WT NO EXPIRATION DATE | 211.00 |
| Equities | SOUTHSIDE BANCSHARES INC CMT-COM CMT-COM | 2,657.00 |
| Equities | SOUTHSIDE BANCSHARES INC CMT-COM CMT-COM | 900.00 |
| Equities | SOUTHWEST GAS CORP COM | 5,987.00 |
| Equities | SOUTHWEST GAS CORP COM | 2,600.00 |
| Equities | SOUTHWESTERN ENERGY CO COM | 27,906.00 |
| Equities | SOUTHWESTERN ENERGY CO COM | 9,582.00 |
| Equities | SOVRAN SELF STORAGE INC COM | 5,488.00 |
| Equities | SOVRAN SELF STORAGE INC COM | 2,400.00 |
| Equities | SPAN AMER MED SYS INC COM | 1,837.00 |
| Equities | SPAN AMER MED SYS INC COM | 600.00 |
| Equities | SPANISH BROADCASTING SYS INC CL A NEW | 503.00 |
| Equities | SPANISH BROADCASTING SYS INC CL A NEW | 100.00 |
| Equities | SPARTAN MTRS INC COM | 6,026.00 |
| Equities | SPARTAN MTRS INC COM | 2,100.00 |
| Equities | SPARTAN STORES INC COM | 8,666.00 |
| Equities | SPARTAN STORES INC COM | 3,700.00 |
| Equities | SPARTECH CORP COM NEW | 4,943.00 |
| Equities | SPARTECH CORP COM NEW | 1,700.00 |
| Equities | SPARTON CORP COM STK | 4,645.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SPARTON CORP COM STK | 1,600.00 |
| Equities | SPECTRA ENERGY CORP COM STK | 52,244.00 |
| Equities | SPECTRA ENERGY CORP COM STK | 17,940.00 |
| Equities | SPECTRANETICS CORP COM | 5,293.00 |
| Equities | SPECTRANETICS CORP COM | 1,800.00 |
| Equities | SPECTRUM BRANDS HLDGS INC COM STK | 759.00 |
| Equities | SPECTRUM BRANDS HLDGS INC COM STK | 200.00 |
| Equities | SPECTRUM GROUP INTL INC COM | 2,056.00 |
| Equities | SPECTRUM GROUP INTL INC COM | 700.00 |
| Equities | SPECTRUM PHARMACEUTICALS INC COM | 1,015.00 |
| Equities | SPECTRUM PHARMACEUTICALS INC COM | 300.00 |
| Equities | SPEEDUS CORP COM NEW STK | 1,590.00 |
| Equities | SPEEDUS CORP COM NEW STK | 100.00 |
| Equities | SPEEDWAY MOTORSPORTS INC COM | 5,943.00 |
| Equities | SPEEDWAY MOTORSPORTS INC COM | 2,600.00 |
| Equities | SPHERIX INC COM NEW | 145.00 |
| Equities | SPHERIX INC COM NEW | 100.00 |
| Equities | SPIRE CORP COM | 2,625.00 |
| Equities | SPIRE CORP COM | 900.00 |
| Equities | SPORT CHALET INC CL B | 512.00 |
| Equities | SPORT CHALET INC CL B | 300.00 |
| Equities | SPORT HALEY HLDGS INC COM | 1,750.00 |
| Equities | SPORT HALEY HLDGS INC COM | 600.00 |
| Equities | SPRINT NEXTEL CORP | 807,900.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SPRINT NEXTEL CORP | 240,661.00 |
| Equities | SPRINT NEXTEL CORP | 82,639.00 |
| Equities | SRI / SURGICAL EXPRESS INC COM | 1,969.00 |
| Equities | SRI / SURGICAL EXPRESS INC COM | 600.00 |
| Equities | SRS LABS INC COM | 3,368.00 |
| Equities | SRS LABS INC COM | 1,100.00 |
| Equities | ST AUTO FINL CORP COM | 6,168.00 |
| Equities | ST AUTO FINL CORP COM | 2,100.00 |
| Equities | ST JUDE MED INC COM | 25,625.00 |
| Equities | ST JUDE MED INC COM | 8,799.00 |
| Equities | ST JUDE MED INC COM | 30,300.00 |
| Equities | ST JUDE MED INC COM | 8,200.00 |
| Equities | STAAR SURGICAL CO COM NEW PAR $0.01 | 4,156.00 |
| Equities | STAAR SURGICAL CO COM NEW PAR $0.01 | 1,400.00 |
| Equities | STAG INDL INC COM | 2,100.00 |
| Equities | STAGE STORES INC COM NEW COM NEW | 7,569.00 |
| Equities | STAGE STORES INC COM NEW COM NEW | 3,300.00 |
| Equities | STAMPS COM INC COM NEW | 3,309.00 |
| Equities | STAMPS COM INC COM NEW | 1,400.00 |
| Equities | STANCORP FINL GROUP INC COM | 175.00 |
| Equities | STANDARD CHARTERED ORD USD0.50 | 153,358.00 |
| Equities | STANDARD CHARTERED ORD USD0.50 | 64,355.00 |
| Equities | STANDARD MTR PRODS INC COM | 2,012.00 |
| Equities | STANDARD MTR PRODS INC COM | 700.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | STANDARD PKG CORP COM | 2,668.00 |
| Equities | STANDARD PKG CORP COM | 900.00 |
| Equities | STANDARD REGISTER CO COM | 4,637.00 |
| Equities | STANDARD REGISTER CO COM | 1,600.00 |
| Equities | STANDEX INTL CORP COM | 5,112.00 |
| Equities | STANDEX INTL CORP COM | 2,200.00 |
| Equities | STANLEY BLACK & DECKER INC COM | 13,568.00 |
| Equities | STANLEY BLACK & DECKER INC COM | 4,659.00 |
| Equities | STANLEY BLACK & DECKER INC COM | 20,940.00 |
| Equities | STANLEY BLACK & DECKER INC COM | 5,710.00 |
| Equities | STANLEY FURNITURE CO INC COM NEW COM NEW | 3,065.00 |
| Equities | STANLEY FURNITURE CO INC COM NEW COM NEW | 1,000.00 |
| Equities | STANTEC INC COM STK | 591.00 |
| Equities | STANTEC INC COM STK | 300.00 |
| Equities | STAPLES INC COM | 56,186.00 |
| Equities | STAPLES INC COM | 19,293.00 |
| Equities | STAR BUFFET INC COM | 862.00 |
| Equities | STAR BUFFET INC COM | 100.00 |
| Equities | STAR SCIENTIFIC INC COM STK | 5,118.00 |
| Equities | STAR SCIENTIFIC INC COM STK | 1,700.00 |
| Equities | STAR STRUCK COM | 262.00 |
| Equities | STARBUCKS CORP COM | 59,880.00 |
| Equities | STARBUCKS CORP COM | 20,562.00 |
| Equities | STARBUCKS CORP COM | 38,350.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | STARBUCKS CORP COM | 10,460.00 |
| Equities | STARRETT L S CO CL A | 1,225.00 |
| Equities | STARRETT L S CO CL A | 400.00 |
| Equities | START TODAY CO LTD NPV | 28,100.00 |
| Equities | START TODAY CO LTD NPV | 10,300.00 |
| Equities | STARTEK INC COM | 1,706.00 |
| Equities | STARTEK INC COM | 500.00 |
| Equities | STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK | 15,437.00 |
| Equities | STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK | 5,301.00 |
| Equities | STARWOOD PROPERTY TRUST INC COM REIT | 7,046.00 |
| Equities | STARWOOD PROPERTY TRUST INC COM REIT | 3,000.00 |
| Equities | STATE STR CORP COM | 39,520.00 |
| Equities | STATE STR CORP COM | 13,570.00 |
| Equities | STATOILHYDRO ASA NOK2.50 | 5,715.00 |
| Equities | STATOILHYDRO ASA NOK2.50 | 22,235.00 |
| Equities | STD BK GROUP LTD COMMON STOCK | 519,990.00 |
| Equities | STD BK GROUP LTD COMMON STOCK | 176,080.00 |
| Equities | STD MICROSYSTEMS CORP COM | 2,756.00 |
| Equities | STD MICROSYSTEMS CORP COM | 900.00 |
| Equities | STD PAC CORP NEW COM | 7,130.00 |
| Equities | STD PAC CORP NEW COM | 2,500.00 |
| Equities | STEC INC COM STK | 5,162.00 |
| Equities | STEC INC COM STK | 1,800.00 |
| Equities | STEEL EXCEL INC COM USD0.001 | 4,057.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | STEEL EXCEL INC COM USD0.001 | 1,820.00 |
| Equities | STEELCASE INC CL A COM | 18,560.00 |
| Equities | STEELCASE INC CL A COM | 8,000.00 |
| Equities | STEELCLOUD INC COM | 2,906.00 |
| Equities | STEELCLOUD INC COM | 200.00 |
| Equities | STEIN MART INC COM | 6,474.00 |
| Equities | STEIN MART INC COM | 2,200.00 |
| Equities | STEINER LEISURE LTD COM STK USD0.01 | 1,550.00 |
| Equities | STEINER LEISURE LTD COM STK USD0.01 | 700.00 |
| Equities | STEINWAY MUSICAL INSTRS INC ORD COM | 1,575.00 |
| Equities | STEINWAY MUSICAL INSTRS INC ORD COM | 500.00 |
| Equities | STELLARONE CORP COM STK | 1,775.00 |
| Equities | STELLARONE CORP COM STK | 600.00 |
| Equities | STEMCELLS INC COM NEW | 635.00 |
| Equities | STEMCELLS INC COM NEW | 100.00 |
| Equities | STEPAN CO COM | 1,462.00 |
| Equities | STEPAN CO COM | 600.00 |
| Equities | STEPHAN CO COM | 1,812.00 |
| Equities | STEPHAN CO COM | 200.00 |
| Equities | STEREOTAXIS INC COM STK | 1,444.00 |
| Equities | STEREOTAXIS INC COM STK | 500.00 |
| Equities | STERICYCLE INC COM | 6,837.00 |
| Equities | STERICYCLE INC COM | 2,348.00 |
| Equities | STERIS CORP COM | 8,061.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | STERIS CORP COM | 3,500.00 |
| Equities | STERLING BANCORP COM | 6,166.00 |
| Equities | STERLING BANCORP COM | 2,100.00 |
| Equities | STERLING CONSTR INC COM | 582.00 |
| 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 | 12,048.00 |
| Equities | STEWART ENTERPRISES INC CL A COM | 5,200.00 |
| Equities | STEWART INFORMATION SVCS CORP COM | 6,737.00 |
| Equities | STEWART INFORMATION SVCS CORP COM | 2,300.00 |
| Equities | STIFEL FINL CORP COM | 7,698.00 |
| Equities | STIFEL FINL CORP COM | 3,400.00 |
| Equities | STILLWATER MNG CO COM | 12,486.00 |
| Equities | STILLWATER MNG CO COM | 5,300.00 |
| Equities | STONE ENERGY CORP COM | 8,947.00 |
| Equities | STONE ENERGY CORP COM | 2,500.00 |
| Equities | STONERIDGE INC COM | 4,156.00 |
| Equities | STONERIDGE INC COM | 1,400.00 |
| Equities | STORAGE ENGINE INC COM | 1,650.00 |
| Equities | STRASBAUGH COM STK | 204.00 |
| Equities | STRATASYS INC COM | 4,806.00 |
| Equities | STRATASYS INC COM | 2,100.00 |
| Equities | STRATEGIC DIAGNOSTICS INC COM | 5,206.00 |
| Equities | STRATEGIC DIAGNOSTICS INC COM | 1,800.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | STRATEGIC HOTELS & RESORTS INC COM | 23,072.00 |
| Equities | STRATEGIC HOTELS & RESORTS INC COM | 9,900.00 |
| Equities | STRATTEC SEC CORP COM | 639.00 |
| Equities | STRATTEC SEC CORP COM | 200.00 |
| Equities | STRATUS PPTYS INC COM NEW COM NEW | 1,837.00 |
| Equities | STRATUS PPTYS INC COM NEW COM NEW | 600.00 |
| Equities | STRAYER ED INC COM | 1,700.00 |
| Equities | STRAYER ED INC COM | 700.00 |
| Equities | STREAMLINE HEALTH SOLUTIONS INC COM STK | 2,556.00 |
| Equities | STREAMLINE HEALTH SOLUTIONS INC COM STK | 1,100.00 |
| Equities | STRYKER CORP | 26,130.00 |
| Equities | STRYKER CORP | 8,973.00 |
| Equities | STURM RUGER & CO INC COM | 3,972.00 |
| Equities | STURM RUGER & CO INC COM | 1,700.00 |
| Equities | STYLECLICK INC CL A | 3,762.00 |
| Equities | SUCAMPO PHARMACEUTICALS INC CL A COM STK | 3,368.00 |
| Equities | SUCAMPO PHARMACEUTICALS INC CL A COM STK | 1,100.00 |
| Equities | SUCCESSFACTORS INC COM STK | 10,968.00 |
| Equities | SUCCESSFACTORS INC COM STK | 4,700.00 |
| Equities | SUFFOLK BANCORP COM | 1,837.00 |
| Equities | SUFFOLK BANCORP COM | 600.00 |
| Equities | SUGARMADE INC COM | 80.00 |
| Equities | SUGGESTION BOX INC COM STK | 108.00 |
| Equities | SUGGESTION BOX INC COM STK | 100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SULPHCO INC COM | 2,643.00 |
| Equities | SULPHCO INC COM | 200.00 |
| Equities | SUMITOMO BAKELITE NPV | 235,000.00 |
| Equities | SUMITOMO BAKELITE NPV | 88,000.00 |
| Equities | SUMITOMO HEAVY IND NPV | 161,000.00 |
| Equities | SUMITOMO HEAVY IND NPV | 59,000.00 |
| Equities | SUMITOMO MITSUI FINANCIAL GROUP NPV | 143,500.00 |
| Equities | SUMITOMO MITSUI FINANCIAL GROUP NPV | 52,400.00 |
| Equities | SUMITOMO MITSUI FINANCIAL GROUP NPV | 261,800.00 |
| Equities | SUMITOMO MITSUI FINANCIAL GROUP NPV | 88,700.00 |
| Equities | SUMITOMO MITSUI TRUST HOLDINGS INC | 1,076,220.00 |
| Equities | SUMITOMO MITSUI TRUST HOLDINGS INC | 344,540.00 |
| Equities | SUN BANCORP INC N J COM | 2,745.00 |
| Equities | SUN BANCORP INC N J COM | 900.00 |
| Equities | SUN COMMUNITIES INC COM | 4,550.00 |
| Equities | SUN COMMUNITIES INC COM | 2,000.00 |
| Equities | SUN HEALTHCARE GROUP INC NEW COM STOCK | 2,668.00 |
| Equities | SUN HEALTHCARE GROUP INC NEW COM STOCK | 900.00 |
| Equities | SUN HUNG KAI PROP HKD0.50 | 93,000.00 |
| Equities | SUN HUNG KAI PROP HKD0.50 | 39,000.00 |
| Equities | SUN HYDRAULICS CORP COM | 4,113.00 |
| Equities | SUN HYDRAULICS CORP COM | 1,800.00 |
| Equities | SUN TR BANKS INC COM | 43,138.00 |
| Equities | SUN TR BANKS INC COM | 14,813.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SUN TR BANKS INC COM | 65,170.00 |
| Equities | SUN TR BANKS INC COM | 17,810.00 |
| Equities | SUNBEAM CORP COM | 5,600.00 |
| Equities | SUNCOR ENERGY INC COM NPV 'NEW' | 26,211.00 |
| Equities | SUNCOR ENERGY INC COM NPV 'NEW' | 101,830.00 |
| Equities | SUNCOR ENERGY INC NEW COM STK | 38,860.00 |
| Equities | SUNCOR ENERGY INC NEW COM STK | 10,600.00 |
| Equities | SUNDRUG CO LTD NPV | 17,500.00 |
| Equities | SUNDRUG CO LTD NPV | 6,400.00 |
| Equities | SUNESIS PHARMACEUTICALS INC COM NEW STOCK | 94.00 |
| Equities | SUNLINK HEALTH SYS INC COM | 1,681.00 |
| Equities | SUNLINK HEALTH SYS INC COM | 700.00 |
| Equities | SUNOCO INC COM | 8,576.00 |
| Equities | SUNOCO INC COM | 2,945.00 |
| Equities | SUNPOWER CORP COM | 6,937.00 |
| Equities | SUNPOWER CORP COM | 806.00 |
| Equities | SUNRISE SENIOR LIVING | 9,361.00 |
| Equities | SUNRISE SENIOR LIVING | 3,200.00 |
| Equities | SUNRISE TELECOM INC COM | 7,549.00 |
| Equities | SUNRISE TELECOM INC COM | 500.00 |
| Equities | SUNSTONE HOTEL INVS INC NEW COM | 22,146.00 |
| Equities | SUNSTONE HOTEL INVS INC NEW COM | 9,600.00 |
| Equities | SUNTRUST CAP IX TR PFD SECS | 2,000.00 |
| Equities | SUNTRUST CAP IX TR PFD SECS | 8,500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SUPER VALU INC COM | 17,049.00 |
| Equities | SUPER VALU INC COM | 5,854.00 |
| Equities | SUPERCONDUCTOR TECHNOLOGIES INC COM NEW STK | 764.00 |
| Equities | SUPERCONDUCTOR TECHNOLOGIES INC COM NEW STK | 200.00 |
| Equities | SUPERIOR BANCORP COM NEW STK | 1,787.00 |
| Equities | SUPERIOR BANCORP COM NEW STK | 200.00 |
| Equities | SUPERIOR INDS INTL INC COM | 4,331.00 |
| Equities | SUPERIOR INDS INTL INC COM | 1,500.00 |
| Equities | SUPERIOR UNIFORM GROUP INC COM | 1,094.00 |
| Equities | SUPERIOR UNIFORM GROUP INC COM | 300.00 |
| Equities | SUPERTEL HOSPITALITY INC COM | 3,666.00 |
| Equities | SUPERTEX INC COM | 2,109.00 |
| Equities | SUPERTEX INC COM | 700.00 |
| Equities | SUPPORT COM INC COM | 3,850.00 |
| Equities | SUPPORT COM INC COM | 1,300.00 |
| Equities | SUPREME INDS INC CL A CL A | 2,439.00 |
| Equities | SUPREME INDS INC CL A CL A | 800.00 |
| Equities | SUREWEST COMMUNICATIONS COM | 6,738.00 |
| Equities | SUREWEST COMMUNICATIONS COM | 2,300.00 |
| Equities | SURGE ENERGY INC COMSTK | 41,200.00 |
| Equities | SURGE ENERGY INC COMSTK | 17,900.00 |
| Equities | SURMODICS INC COM | 3,325.00 |
| Equities | SURMODICS INC COM | 1,100.00 |
| Equities | SUSQUEHANNA BANCSHARES INC PA COM STK | 21,133.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SUSQUEHANNA BANCSHARES INC PA COM STK | 9,056.00 |
| Equities | SUSSER HLDGS CORP COM STK | 394.00 |
| Equities | SUSSER HLDGS CORP COM STK | 100.00 |
| Equities | SUZUKI MOTOR CORP NPV | 13,700.00 |
| Equities | SUZUKI MOTOR CORP NPV | 53,100.00 |
| Equities | SVB FINL GROUP COM | 6,510.00 |
| Equities | SVB FINL GROUP COM | 2,800.00 |
| Equities | SVENSKA CELLULOSA SER'B'NPV | 294,727.00 |
| Equities | SVENSKA CELLULOSA SER'B'NPV | 99,800.00 |
| Equities | SWANK INC COM PAR NEW $0.10 COM PAR NEW $0.10 | 146.00 |
| Equities | SWATCH GROUP CHF2.25(BR) | 5,960.00 |
| Equities | SWATCH GROUP CHF2.25(BR) | 2,500.00 |
| Equities | SWATCH GROUP CHF2.25(BR) | 901.00 |
| Equities | SWATCH GROUP CHF2.25(BR) | 3,506.00 |
| Equities | SWEDBANK AG SEK20 SER'A' | 198,870.00 |
| Equities | SWEDBANK AG SEK20 SER'A' | 83,457.00 |
| Equities | SWIFT ENERGY CO COM | 7,843.00 |
| Equities | SWIFT ENERGY CO COM | 3,400.00 |
| Equities | SWIRE PACIFIC 'A'HKD0.60 | 47,500.00 |
| Equities | SWIRE PACIFIC 'A'HKD0.60 | 19,500.00 |
| Equities | SWISS RE AG CHF0.10 | 5,410.00 |
| Equities | SWISS RE AG CHF0.10 | 21,033.00 |
| Equities | SWK HLDGS CORP COM | 5,781.00 |
| Equities | SWK HLDGS CORP COM | 400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | SWS GROUP INC COM | 7,581.00 |
| Equities | SWS GROUP INC COM | 2,600.00 |
| Equities | SYCAMORE NETWORKS INC COM NEW COM NEW | 3,401.00 |
| Equities | SYCAMORE NETWORKS INC COM NEW COM NEW | 1,100.00 |
| Equities | SYDNEY AIRPORT NPV(STAPLED SECURITY) | 54,294.00 |
| Equities | SYDNEY AIRPORT NPV(STAPLED SECURITY) | 163,722.00 |
| Equities | SYKES ENTERPRISES INC COM | 11,344.00 |
| Equities | SYKES ENTERPRISES INC COM | 4,900.00 |
| Equities | SYMANTEC CORP COM | 102,500.00 |
| Equities | SYMANTEC CORP COM | 59,218.00 |
| Equities | SYMANTEC CORP COM | 20,334.00 |
| Equities | SYMMETRICOM INC DEL | 9,949.00 |
| Equities | SYMMETRICOM INC DEL | 3,400.00 |
| Equities | SYMMETRY MED INC COM STK | 6,605.00 |
| Equities | SYMMETRY MED INC COM STK | 2,300.00 |
| Equities | SYMS CORP COM | 2,756.00 |
| Equities | SYMS CORP COM | 900.00 |
| Equities | SYNAGEVA BIOPHARMA CORP | 1,128.00 |
| Equities | SYNAGEVA BIOPHARMA CORP | 380.00 |
| Equities | SYNALLOY CORP COM | 2,143.00 |
| Equities | SYNALLOY CORP COM | 700.00 |
| Equities | SYNAPTICS INC COM | 5,247.00 |
| Equities | SYNAPTICS INC COM | 2,200.00 |
| Equities | SYNCHRONOSS TECHNOLOGIES INC COM STK | 11,668.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Equities | SYNCHRONOSS TECHNOLOGIES INC COM STK | | 5,000.00 |
| Equities | SYNERGETICS USA INC FORMERLY SYNERGETIC COM | | 2,581.00 |
| Equities | SYNERGETICS USA INC FORMERLY SYNERGETIC COM | | 900.00 |
| Equities | SYNERON MEDICAL LTD COM | | 1,628.00 |
| Equities | SYNERON MEDICAL LTD COM | | 700.00 |
| Equities | SYNGENTA AG REG CHF0.1 | | 8,690.00 |
| Equities | SYNGENTA AG REG CHF0.1 | | 3,650.00 |
| Equities | SYNGENTA AG REG CHF0.1 | | 1,640.00 |
| Equities | SYNGENTA AG REG CHF0.1 | | 6,368.00 |
| Equities | SYNNEX CORP COM STK | | 3,473.00 |
| Equities | SYNNEX CORP COM STK | | 1,500.00 |
| Equities | SYNOVIS LIFE TECHNOLOGIES INC COM | | 5,593.00 |
| Equities | SYNOVIS LIFE TECHNOLOGIES INC COM | | 2,500.00 |
| Equities | SYNTA PHARMACEUTICALS CORP SYNTA | PHARMACEUTICALS CORP | 1,269.00 |
| Equities | SYNTA PHARMACEUTICALS CORP SYNTA | PHARMACEUTICALS CORP | 400.00 |
| Equities | SYNTEL INC COM | | 2,967.00 |
| Equities | SYNTEL INC COM | | 1,300.00 |
| Equities | SYNTHESIS ENERGY SYS INC COM | | 4,899.00 |
| Equities | SYNTHESIS ENERGY SYS INC COM | | 1,700.00 |
| Equities | SYNTROLEUM CORP COM | | 9,186.00 |
| Equities | SYNTROLEUM CORP COM | | 3,200.00 |
| Equities | SYNUTRA INTL INC COM STK | | 719.00 |
| Equities | SYNUTRA INTL INC COM STK | | 200.00 |
| Equities | SYPRIS SOLUTIONS INC COM STOCK | | 4,243.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Equities | SYPRIS SOLUTIONS INC COM STOCK | | 1,400.00 |
| Equities | SYSCO CORP COM | | 47,388.00 |
| Equities | SYSCO CORP COM | | 16,272.00 |
| Equities | SYSCO CORP COM | | 25,160.00 |
| Equities | SYSCO CORP COM | | 6,885.00 |
| Equities | SYSMEX CORP NPV | | 14,100.00 |
| Equities | SYSMEX CORP NPV | | 5,100.00 |
| Equities | SYSTEMAX INC COM | | 5,287.00 |
| Equities | SYSTEMAX INC COM | | 2,200.00 |
| Equities | T IS BANKASI SER'C'TRY1 | | 1,207,660.00 |
| Equities | T IS BANKASI SER'C'TRY1 | | 408,950.00 |
| Equities | T ROWE PRICE GROUP INC | | 20,295.00 |
| Equities | T ROWE PRICE GROUP INC | | 6,969.00 |
| Equities | TAHOE RESOURCES IN COM NPV | | 20,800.00 |
| Equities | TAHOE RESOURCES IN COM NPV | | 9,100.00 |
| Equities | TAITRON COMPONENTS INC CL A CL A | | 2,937.00 |
| Equities | TAITRON COMPONENTS INC CL A CL A | | 1,300.00 |
| Equities | TAIWAN SEMICON MAN TWD10 | | 142,000.00 |
| Equities | TAIWAN SEMICON MAN TWD10 | | 552,000.00 |
| Equities | TAIYO NIPPON SANSO CORP NPV | | 590,000.00 |
| Equities | TAIYO NIPPON SANSO CORP NPV | | 200,000.00 |
| Equities | TAKE-TWO INTERACTIVE SOFTWARE INC | CDT-COM CDT-COM | 10,203.00 |
| Equities | TAKE-TWO INTERACTIVE SOFTWARE INC | CDT-COM CDT-COM | 4,400.00 |
| Equities | TAL INTL GROUP INC COM STK | | 6,798.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | TAL INTL GROUP INC COM STK | 2,900.00 |
| Equities | TALBOTS INC COM | 9,547.00 |
| Equities | TALBOTS INC COM | 3,300.00 |
| Equities | TALEO CORP COM CL A COM CL A | 5,287.00 |
| Equities | TALEO CORP COM CL A COM CL A | 2,200.00 |
| Equities | TALON INTL INC COM STK | 2,950.00 |
| Equities | TALON INTL INC COM STK | 200.00 |
| Equities | TANDY BRANDS ACCESSORIES INC COM STK | 1,125.00 |
| Equities | TANDY BRANDS ACCESSORIES INC COM STK | 500.00 |
| Equities | TANDY LEATHER FACTORY INC COM | 219.00 |
| Equities | TANGER FACTORY OUTLET CTRS INC COM | 14,573.00 |
| Equities | TANGER FACTORY OUTLET CTRS INC COM | 6,300.00 |
| Equities | TARGA RES PARTNERS LP COM UNIT LTD PARTNERSHIP INT | 31,900.00 |
| Equities | TARGA RES PARTNERS LP COM UNIT LTD PARTNERSHIP INT | 3,550.00 |
| Equities | TARGACEPT INC COM | 5,037.00 |
| Equities | TARGACEPT INC COM | 1,700.00 |
| Equities | TARGANTA THERAPEUTICS | 1,200.00 |
| Equities | TARGET CORP COM STK | 53,951.00 |
| Equities | TARGET CORP COM STK | 18,526.00 |
| Equities | TARGET CORP COM STK | 11,350.00 |
| Equities | TARGET CORP COM STK | 3,095.00 |
| Equities | TARRAGON CORP NEV COM STK | 10,464.00 |
| Equities | TASER INTL INC COM | 6,538.00 |
| Equities | TASER INTL INC COM | 2,200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | TAYLOR CAP GROUP INC COM STK | 1,893.00 |
| Equities | TAYLOR CAP GROUP INC COM STK | 600.00 |
| Equities | TAYLOR DEVICES INC COM | 512.00 |
| Equities | TAYLOR DEVICES INC COM | 300.00 |
| Equities | TBS INTERNATIONAL PLC CLS'A' USD0.01 | 1,987.00 |
| Equities | TBS INTERNATIONAL PLC CLS'A' USD0.01 | 200.00 |
| Equities | TE CONNECTIVITY LTD | 34,097.00 |
| Equities | TE CONNECTIVITY LTD | 11,708.00 |
| Equities | TEAM FINL INC COM STK | 4,300.00 |
| Equities | TEAM INC COM STK | 2,275.00 |
| Equities | TEAM INC COM STK | 700.00 |
| Equities | TECH SOLUTIONS CO COM NEW | 920.00 |
| Equities | TECHE HLDG CO COM | 131.00 |
| Equities | TECHNICAL COMMUNICATIONS CORP COM | 44.00 |
| Equities | TECHNICAL COMMUNICATIONS CORP COM | 100.00 |
| Equities | TECHNIP NPV | 1,639.00 |
| Equities | TECHNIP NPV | 6,373.00 |
| Equities | TECO ENERGY INC COM | 17,333.00 |
| Equities | TECO ENERGY INC COM | 5,952.00 |
| Equities | TECUMSEH PRODS CO CL A | 1,837.00 |
| Equities | TECUMSEH PRODS CO CL A | 600.00 |
| Equities | TEEKAY TANKERS LTD COM STK | 2,056.00 |
| Equities | TEEKAY TANKERS LTD COM STK | 700.00 |
| Equities | TEGAL CORP COM PAR $0.01 | 99.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | TEGAL CORP COM PAR $0.01 | 100.00 |
| Equities | TEJON RANCH CO COM | 4,166.00 |
| Equities | TEJON RANCH CO COM | 1,800.00 |
| Equities | TEKELEC COM | 8,584.00 |
| Equities | TEKELEC COM | 3,700.00 |
| Equities | TEKNOWLEDGE CORP COM NEW COM NEW | 1,812.00 |
| Equities | TEKNOWLEDGE CORP COM NEW COM NEW | 200.00 |
| Equities | TELECOM CORP OF NZ NPV | 877,475.00 |
| Equities | TELECOM CORP OF NZ NPV | 364,894.00 |
| Equities | TELECOM ITALIA SPA DI RISP EUR0.55 | 2,247,700.00 |
| Equities | TELECOM ITALIA SPA DI RISP EUR0.55 | 943,200.00 |
| Equities | TELECOMMUNICATION SYS INC CL A | 2,450.00 |
| Equities | TELECOMMUNICATION SYS INC CL A | 800.00 |
| Equities | TELEDYNE TECHNOLOGIES INC COM | 4,512.00 |
| Equities | TELEDYNE TECHNOLOGIES INC COM | 1,900.00 |
| Equities | TELEFONICA SA EUR1 | 131,197.00 |
| Equities | TELEFONICA SA EUR1 | 55,056.00 |
| Equities | TELENOR ASA ORD NOK6 | 244,600.00 |
| Equities | TELENOR ASA ORD NOK6 | 102,600.00 |
| Equities | TELETECH HLDGS INC COM | 8,293.00 |
| Equities | TELETECH HLDGS INC COM | 3,600.00 |
| Equities | TELETOUCH COMMUNICATIONS INC COM NEW COMNEW | 3,106.00 |
| Equities | TELEVIDEO INC COM NEW COM NEW | 2,143.00 |
| Equities | TELIASONERA AB NPV | 7,305.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | TELIASONERA AB NPV | 28,409.00 |
| Equities | TELIK INC COM STK | 5,331.00 |
| Equities | TELIK INC COM STK | 300.00 |
| Equities | TELLABS INC COM | 18,368.00 |
| Equities | TELLABS INC COM | 522,000.00 |
| Equities | TELLABS INC COM | 142,300.00 |
| Equities | TELLABS INC COM | 311.00 |
| Equities | TELSTRA CORP LTD NPV | 590,673.00 |
| Equities | TELSTRA CORP LTD NPV | 245,619.00 |
| Equities | TELULAR CORP COM NEW | 125.00 |
| Equities | TELUS CORPORATION COM NPV(NON CANADIAN) | 18,800.00 |
| Equities | TELUS CORPORATION COM NPV(NON CANADIAN) | 8,200.00 |
| Equities | TEMPLE INLAND INC COM | 4,424.00 |
| Equities | TEMPLE INLAND INC COM | 1,900.00 |
| Equities | TENET HEALTHCARE CORP COM | 34,892.00 |
| Equities | TENET HEALTHCARE CORP COM | 11,981.00 |
| Equities | TENGASCO INC COM NEW | 3,200.00 |
| Equities | TENGASCO INC COM NEW | 200.00 |
| Equities | TENNANT CO COM | 1,881.00 |
| Equities | TENNANT CO COM | 600.00 |
| Equities | TENNECO INC | 7,668.00 |
| Equities | TENNECO INC | 3,400.00 |
| Equities | TERADATA CORP DEL COM STK | 13,448.00 |
| Equities | TERADATA CORP DEL COM STK | 4,618.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | TERADYNE INC COM | 8,193.00 |
| Equities | TERADYNE INC COM | 14,786.00 |
| Equities | TERADYNE INC COM | 5,077.00 |
| Equities | TERADYNE INC COM | 3,500.00 |
| Equities | TERRENO RLTY CORP | 5,200.00 |
| Equities | TERRENO RLTY CORP | 1,600.00 |
| Equities | TERRESTAR CORP COM STK | 7,001.00 |
| Equities | TERRESTAR CORP COM STK | 400.00 |
| Equities | TESCO ORD GBP0.05 | 729,633.00 |
| Equities | TESCO ORD GBP0.05 | 306,253.00 |
| Equities | TESCO ORD GBP0.05 | 942,369.00 |
| Equities | TESCO ORD GBP0.05 | 319,710.00 |
| Equities | TESCO ORD GBP0.05 | 26,925.00 |
| Equities | TESCO ORD GBP0.05 | 104,708.00 |
| Equities | TESORO CORP | 47,200.00 |
| Equities | TESORO CORP | 11,425.00 |
| Equities | TESORO CORP | 3,923.00 |
| Equities | TESORO CORP | 52,750.00 |
| Equities | TESORO CORP | 14,380.00 |
| Equities | TESORO LOGISTICS LP | 7,193.00 |
| Equities | TESORO LOGISTICS LP | 800.00 |
| Equities | TESSCO TECHNOLOGIES INC COM | 6,459.00 |
| Equities | TESSCO TECHNOLOGIES INC COM | 2,800.00 |
| Equities | TESSERA TECHNOLOGIES INC COM STK | 5,905.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | TESSERA TECHNOLOGIES INC COM STK | 2,600.00 |
| Equities | TETON ENERGY CORP COM STK | 4,100.00 |
| Equities | TETRA TECH INC NEW COM | 6,595.00 |
| Equities | TETRA TECH INC NEW COM | 2,800.00 |
| Equities | TETRA TECHNOLOGIES INC DEL COM | 10,727.00 |
| Equities | TETRA TECHNOLOGIES INC DEL COM | 4,600.00 |
| Equities | TEXAS INDS INC COM | 4,064.00 |
| Equities | TEXAS INDS INC COM | 1,800.00 |
| Equities | TEXAS INSTRUMENTS INC COM | 91,792.00 |
| Equities | TEXAS INSTRUMENTS INC COM | 31,520.00 |
| Equities | TEXAS ROADHOUSE INC COMMON STOCK | 8,512.00 |
| Equities | TEXAS ROADHOUSE INC COMMON STOCK | 3,600.00 |
| Equities | TEXTAINER GROUP HLDGS LTD COM STK | 7,394.00 |
| Equities | TEXTAINER GROUP HLDGS LTD COM STK | 3,200.00 |
| Equities | TEXTRON INC COM | 22,346.00 |
| Equities | TEXTRON INC COM | 7,673.00 |
| Equities | TF FINL CORP COM | 1,194.00 |
| Equities | TF FINL CORP COM | 400.00 |
| Equities | TGC INDS INC COM NEW COM NEW | 744.00 |
| Equities | TGC INDS INC COM NEW COM NEW | 200.00 |
| Equities | THE JONES GROUP INC COMMON STOCK | 11,798.00 |
| Equities | THE JONES GROUP INC COMMON STOCK | 5,100.00 |
| Equities | THERAGENICS CORP COM | 6,824.00 |
| Equities | THERAGENICS CORP COM | 2,300.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | THERAVANCE INC COM STK | 5,122.00 |
| Equities | THERAVANCE INC COM STK | 2,200.00 |
| Equities | THERMO FISHER CORP | 30,388.00 |
| Equities | THERMO FISHER CORP | 10,435.00 |
| Equities | THERMOGENESIS CORP COM PAR $0.001 | 2,242.00 |
| Equities | THERMOGENESIS CORP COM PAR $0.001 | 700.00 |
| Equities | THESTREET INC | 8,005.00 |
| Equities | THESTREET INC | 2,800.00 |
| Equities | THOMAS GROUP INC COMMON STOCK | 267.00 |
| Equities | THOMAS GROUP INC COMMON STOCK | 100.00 |
| Equities | THOR INDS INC COM STK | 3,637.00 |
| Equities | THOR INDS INC COM STK | 1,600.00 |
| Equities | THORATEC CORP | 8,379.00 |
| Equities | THORATEC CORP | 3,600.00 |
| Equities | T-HQ INC COM NEW | 8,169.00 |
| Equities | T-HQ INC COM NEW | 2,800.00 |
| Equities | TIB FINL CORP COM NEW COM | 326.00 |
| Equities | TIB FINL CORP COM NEW COM | 100.00 |
| Equities | TIBET 5100 WATER R HKD0.01 | 961,000.00 |
| Equities | TIBET 5100 WATER R HKD0.01 | 400,000.00 |
| Equities | TIFFANY & CO COM | 10,199.00 |
| Equities | TIFFANY & CO COM | 3,502.00 |
| Equities | TII NETWORK TECHNOLOGIES INC | 262.00 |
| Equities | TIM HORTONS INC COMSTK | 43,800.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | TIM HORTONS INC COMSTK | 19,000.00 |
| Equities | TIMBERLAND BANCORP INC COM | 3,937.00 |
| Equities | TIMBERLAND BANCORP INC COM | 1,300.00 |
| Equities | TIME WARNER CABLE INC COM | 25,635.00 |
| Equities | TIME WARNER CABLE INC COM | 8,803.00 |
| Equities | TIME WARNER INC USD0.01 | 80,403.00 |
| Equities | TIME WARNER INC USD0.01 | 27,609.00 |
| Equities | TITAN INTL INC ILL COM | 4,293.00 |
| Equities | TITAN INTL INC ILL COM | 1,900.00 |
| Equities | TITAN MACHY INC COM | 2,275.00 |
| Equities | TITAN MACHY INC COM | 700.00 |
| Equities | TITAN PHARMACEUTICALS INC DEL COM | 7,787.00 |
| Equities | TITAN PHARMACEUTICALS INC DEL COM | 2,700.00 |
| Equities | TITANIUM METALS CORP COM NEW | 6,614.00 |
| Equities | TITANIUM METALS CORP COM NEW | 2,271.00 |
| Equities | TIVO INC COM | 16,310.00 |
| Equities | TIVO INC COM | 7,000.00 |
| Equities | TJX COS INC COM NEW | 30,297.00 |
| Equities | TJX COS INC COM NEW | 10,403.00 |
| Equities | TJX COS INC COM NEW | 22,900.00 |
| Equities | TJX COS INC COM NEW | 6,300.00 |
| Equities | TL ADMIN CORP COM | 29,100.00 |
| Equities | TNS INC COM | 2,931.00 |
| Equities | TNS INC COM | 1,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | TOKIO MARINE HOLDINGS INC NPV | 73,600.00 |
| Equities | TOKIO MARINE HOLDINGS INC NPV | 26,900.00 |
| Equities | TOKYO ELECTRON NPV | 15,300.00 |
| Equities | TOKYO ELECTRON NPV | 5,600.00 |
| Equities | TOKYO ELECTRON NPV | 74,200.00 |
| Equities | TOKYO ELECTRON NPV | 25,000.00 |
| Equities | TOKYO GAS CO LTD NPV | 734,000.00 |
| Equities | TOKYO GAS CO LTD NPV | 254,000.00 |
| Equities | TOKYO STEEL MFG NPV | 662,100.00 |
| Equities | TOKYO STEEL MFG NPV | 227,100.00 |
| Equities | TOLL HLDGS LTD NPV | 649,210.00 |
| Equities | TOLL HLDGS LTD NPV | 204,116.00 |
| Equities | TOMPKINS FINL CORP COM USD0.10 | 1,529.00 |
| Equities | TOMPKINS FINL CORP COM USD0.10 | 500.00 |
| Equities | TOOTSIE ROLL INDS INC COM | 6,104.00 |
| Equities | TOOTSIE ROLL INDS INC COM | 2,700.00 |
| Equities | TOR MINERALS INTL INC COM NEW | 376.00 |
| Equities | TOR MINERALS INTL INC COM NEW | 100.00 |
| Equities | TORAY INDS INC NPV | 325,000.00 |
| Equities | TORAY INDS INC NPV | 119,000.00 |
| Equities | TORCHMARK CORP COM | 8,189.00 |
| Equities | TORCHMARK CORP COM | 2,812.00 |
| Equities | TOREADOR RES CORP COM | 3,018.00 |
| Equities | TOREADOR RES CORP COM | 1,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | TORO CO COM | 8,193.00 |
| Equities | TORO CO COM | 3,500.00 |
| Equities | TORONTO-DOMINION COM NPV | 92,600.00 |
| Equities | TORONTO-DOMINION COM NPV | 40,200.00 |
| Equities | TOROTEL INC COM | 525.00 |
| Equities | TOSHIBA CORP NPV | 166,000.00 |
| Equities | TOSHIBA CORP NPV | 61,000.00 |
| Equities | TOTAL EUR2.5 | 71,715.00 |
| Equities | TOTAL EUR2.5 | 30,093.00 |
| Equities | TOTAL EUR2.5 | 247,270.00 |
| Equities | TOTAL EUR2.5 | 83,730.00 |
| Equities | TOTAL EUR2.5 | 10,947.00 |
| Equities | TOTAL EUR2.5 | 42,558.00 |
| Equities | TOTAL SYS SVCS INC COM | 13,023.00 |
| Equities | TOTAL SYS SVCS INC COM | 4,472.00 |
| Equities | TOUCH AMER HLDGS INC COM | 16,900.00 |
| Equities | TOURMALINE OIL CORP R1933 COMMON | 3,800.00 |
| Equities | TOURMALINE OIL CORP R1933 COMMON | 1,600.00 |
| Equities | TOURMALINE OIL CP COM NPV | 19,000.00 |
| Equities | TOURMALINE OIL CP COM NPV | 8,200.00 |
| Equities | TOWER AUTOMOTIVE INC COM | 33,100.00 |
| Equities | TOWER GROUP INC COM | 6,796.00 |
| Equities | TOWER GROUP INC COM | 11,220.00 |
| Equities | TOWER GROUP INC COM | 3,080.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | TOWER GROUP INC COM | 2,900.00 |
| Equities | TOWNEBANK PORTSMOUTH VA COM | 4,213.00 |
| Equities | TOWNEBANK PORTSMOUTH VA COM | 1,400.00 |
| Equities | TOYODA GOSEI NPV | 55,200.00 |
| Equities | TOYODA GOSEI NPV | 18,700.00 |
| Equities | TOYOTA MOTOR CORP NPV | 60,400.00 |
| Equities | TOYOTA MOTOR CORP NPV | 22,000.00 |
| Equities | TOYOTA MOTOR CORP NPV | 267,000.00 |
| Equities | TOYOTA MOTOR CORP NPV | 88,700.00 |
| Equities | TOYOTA MOTOR CORP NPV | 14,500.00 |
| Equities | TOYOTA MOTOR CORP NPV | 56,400.00 |
| Equities | TRAILER BRDG INC COM | 4,374.00 |
| Equities | TRAILER BRDG INC COM | 1,500.00 |
| 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 | 7,830.00 |
| Equities | TRANS WORLD ENTMT CORP COM | 2,700.00 |
| Equities | TRANS1 INC COM STK | 2,275.00 |
| Equities | TRANS1 INC COM STK | 700.00 |
| Equities | TRANSACT TECHNOLOGIES INC COM | 1,400.00 |
| Equities | TRANSACT TECHNOLOGIES INC COM | 400.00 |
| Equities | TRANSCAT INC COM | 3,368.00 |
| Equities | TRANSCAT INC COM | 1,100.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | TRANSCEND SVCS INC COM NEW COM NEW | 3,903.00 |
| Equities | TRANSCEND SVCS INC COM NEW COM NEW | 1,700.00 |
| Equities | TRANSCEPT PHARMACEUTICALS INC COM STK | 512.00 |
| Equities | TRANSCEPT PHARMACEUTICALS INC COM STK | 100.00 |
| Equities | TRANSGENOMIC INC COM STK ISIN #US89365K2069 | 6,737.00 |
| 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 | 183,103.00 |
| Equities | TRANSURBAN GROUP STAPLED UNITS NPV | 76,180.00 |
| Equities | TRANSWITCH CORP COM NEW COM NEW | 1,735.00 |
| Equities | TRANSWITCH CORP COM NEW COM NEW | 600.00 |
| Equities | TRAVELERS COS INC COM STK | 33,159.00 |
| Equities | TRAVELERS COS INC COM STK | 11,386.00 |
| Equities | TRAVELZOO INC COM STK | 5,667.00 |
| Equities | TRAVELZOO INC COM STK | 2,500.00 |
| Equities | TRC COS INC COM | 2,165.00 |
| Equities | TRC COS INC COM | 700.00 |
| Equities | TREAS WINE ESTATES COMSTK | 289,958.00 |
| Equities | TREAS WINE ESTATES COMSTK | 120,635.00 |
| Equities | TREDEGAR CORP INC | 5,899.00 |
| Equities | TREDEGAR CORP INC | 2,600.00 |
| Equities | TREEHOUSE FOODS INC COM | 5,326.00 |
| Equities | TREEHOUSE FOODS INC COM | 2,300.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | TREX CO INC COM | 2,756.00 |
| Equities | TREX CO INC COM | 900.00 |
| 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 | 769.00 |
| Equities | TRICO BANCSHARES COM STK | 200.00 |
| Equities | TRICO MARINE SVCS INC COM NEW | 1,890.00 |
| Equities | TRIDENT MICROSYSTEMS INC COM | 6,630.00 |
| Equities | TRIDENT MICROSYSTEMS INC COM | 400.00 |
| Equities | TRILOGY ENERGY COR COM NPV | 20,400.00 |
| Equities | TRILOGY ENERGY COR COM NPV | 8,800.00 |
| Equities | TRIO TECH INTL COM NEW COM NEW | 862.00 |
| Equities | TRIO TECH INTL COM NEW COM NEW | 400.00 |
| Equities | TRIPADVISOR INC COM COM STK | 41,450.00 |
| Equities | TRIPADVISOR INC COM COM STK | 7,615.00 |
| Equities | TRIPADVISOR INC COM COM STK | 2,615.00 |
| Equities | TRIPLE CROWN MEDIA INC COM | 983.00 |
| Equities | TRIPLE-S MGMT CORP CL B CL B | 9,700.00 |
| Equities | TRIPLE-S MGMT CORP CL B CL B | 4,200.00 |
| Equities | TRIQUINT SEMICONDUCTOR INC COM | 21,012.00 |
| Equities | TRIQUINT SEMICONDUCTOR INC COM | 9,000.00 |
| Equities | TRIUMPH GROUP INC NEW COM | 4,500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Equities | TRIUMPH GROUP INC NEW COM | | 2,018.00 |
| 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 | | 4,522.00 |
| Equities | TRUE RELIGION APPAREL INC COM STK | | 2,000.00 |
| Equities | TRUEBLUE INC COM STK | | 3,762.00 |
| Equities | TRUEBLUE INC COM STK | | 1,300.00 |
| 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 | | 11,363.00 |
| Equities | TRUSTCO BK CORP N Y COM | | 3,900.00 |
| Equities | TRUSTMARK CORP COM | | 8,663.00 |
| Equities | TRUSTMARK CORP COM | | 3,700.00 |
| Equities | TRX INC COM | | 1,475.00 |
| Equities | TRX INC COM | | 100.00 |
| Equities | TSR INC COM | | 687.00 |
| Equities | TSR INC COM | | 300.00 |
| Equities | TTM TECHNOLOGIES INC COM | | 18,702.00 |
| Equities | TTM TECHNOLOGIES INC COM | | 8,100.00 |
| Equities | TUESDAY MORNING CORP COM NEW | ISIN US8990355054 | 5,031.00 |
| Equities | TUESDAY MORNING CORP COM NEW | ISIN US8990355054 | 1,700.00 |
| Equities | TUFCO TECHNOLOGIES INC COM | | 1,081.00 |
| Equities | TUFCO TECHNOLOGIES INC COM | | 500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | TUTOR PERINI CORP COM | 4,262.00 |
| Equities | TUTOR PERINI CORP COM | 1,400.00 |
| Equities | TWIN DISC INC COM | 1,681.00 |
| Equities | TWIN DISC INC COM | 700.00 |
| Equities | TWO HBRS INVT CORP COM | 15,600.00 |
| Equities | TWO HBRS INVT CORP COM | 6,200.00 |
| Equities | TWO RIVS WTR CO COM | 99.00 |
| Equities | TWO RIVS WTR CO COM | 100.00 |
| Equities | TX CAP BANCSHARES INC COM | 5,720.00 |
| Equities | TX CAP BANCSHARES INC COM | 2,500.00 |
| Equities | TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80 | 37,112.00 |
| Equities | TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80 | 12,744.00 |
| Equities | TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80 | 37,120.00 |
| Equities | TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80 | 10,120.00 |
| Equities | TYLER TECHNOLOGIES INC COM STK | 6,630.00 |
| Equities | TYLER TECHNOLOGIES INC COM STK | 2,900.00 |
| Equities | TYSON FOODS INC CL A COM (DELAWARE) | 84,600.00 |
| Equities | TYSON FOODS INC CL A COM (DELAWARE) | 23,468.00 |
| Equities | TYSON FOODS INC CL A COM (DELAWARE) | 8,058.00 |
| Equities | U M H PPTYS INC COM STK | 700.00 |
| Equities | U M H PPTYS INC COM STK | 200.00 |
| Equities | U S AWYS GROUP INC COM | 37,657.00 |
| Equities | U S AWYS GROUP INC COM | 16,100.00 |
| Equities | U S CONCRETE INC WT CL A EXP 08/31/2017 | 526.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | U S CONCRETE INC WT CL B EXP 08/31/2017 | 526.00 |
| Equities | U S ENERGY CORP WYO COM | 2,581.00 |
| Equities | U S ENERGY CORP WYO COM | 900.00 |
| 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 | 612.00 |
| Equities | U S GLOBAL INVS INC CL A CL A STK | 200.00 |
| Equities | U S HOME SYS INC COM | 1,520.00 |
| Equities | U S HOME SYS INC COM | 500.00 |
| Equities | U S PHYSICAL THERAPY COM | 3,412.00 |
| Equities | U S PHYSICAL THERAPY COM | 1,100.00 |
| Equities | U S PLASTIC LMBR CORP COM COM | 29,600.00 |
| Equities | UBS AG CHF0.10 | 505,550.00 |
| Equities | UBS AG CHF0.10 | 212,150.00 |
| Equities | UBS AG CHF0.10 | 513,801.00 |
| Equities | UBS AG CHF0.10 | 173,980.00 |
| Equities | UBS AG CHF0.10 | 9,793.00 |
| Equities | UBS AG CHF0.10 | 37,993.00 |
| Equities | UFP TECHNOLOGIES INC COM | 2,625.00 |
| Equities | UFP TECHNOLOGIES INC COM | 900.00 |
| Equities | UIL HLDGS CORP COM | 8,239.00 |
| Equities | UIL HLDGS CORP COM | 3,500.00 |
| Equities | UIT ONEOK PARTNERS L P UNIT LTD PARTSHIPCTF OF OWN EVID UNDIV $1000 UIT VAL REG | 49,150.00 |
| Equities | UIT ONEOK PARTNERS L P UNIT LTD PARTSHIPCTF OF OWN EVID UNDIV $1000 UIT VAL REG | 5,460.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ULTIMATE LIFESTYLE CORP COM | 20.00 |
| Equities | ULTIMATE SOFTWARE GROUP INC COM | 2,578.00 |
| Equities | ULTIMATE SOFTWARE GROUP INC COM | 1,100.00 |
| Equities | ULTRA CLEAN HLDGS INC COM | 2,874.00 |
| Equities | ULTRA CLEAN HLDGS INC COM | 1,000.00 |
| Equities | ULTRALIFE CORPORATION | 2,143.00 |
| Equities | ULTRALIFE CORPORATION | 700.00 |
| Equities | ULTRAPETROL BAHAMAS LTD COM STK | 1,400.00 |
| Equities | ULTRAPETROL BAHAMAS LTD COM STK | 400.00 |
| Equities | ULTRATECH INC EFF 06-10-03 | 4,074.00 |
| Equities | ULTRATECH INC EFF 06-10-03 | 1,800.00 |
| Equities | UMB FINL CORP COM STK | 6,801.00 |
| Equities | UMB FINL CORP COM STK | 2,900.00 |
| Equities | UMICORE NPV | 60,090.00 |
| Equities | UMICORE NPV | 25,217.00 |
| Equities | UMPQUA HLDGS CORP COM | 16,403.00 |
| Equities | UMPQUA HLDGS CORP COM | 7,100.00 |
| Equities | UNICHARM CORP NPV | 17,200.00 |
| Equities | UNICHARM CORP NPV | 6,300.00 |
| Equities | UNICHARM CORP NPV | 12,400.00 |
| Equities | UNICHARM CORP NPV | 48,400.00 |
| Equities | UNICO AMERN CORP COM | 1,137.00 |
| Equities | UNICO AMERN CORP COM | 300.00 |
| Equities | UNICOMP INC COM PAR $0.01 NEW | 7,800.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | UNIFI INC COM | 131.00 |
| Equities | UNIFIRST CORP MASS COM | 3,068.00 |
| Equities | UNIFIRST CORP MASS COM | 1,300.00 |
| Equities | UNIGENE LABS INC COM STK | 7,393.00 |
| Equities | UNIGENE LABS INC COM STK | 2,500.00 |
| Equities | UNILEVER NV CVA EUR0.16 | 138,100.00 |
| Equities | UNILEVER NV CVA EUR0.16 | 58,000.00 |
| Equities | UNILEVER NV CVA EUR0.16 | 11,649.00 |
| Equities | UNILEVER NV CVA EUR0.16 | 45,309.00 |
| Equities | UNILEVER PLC ORD GBP0.031111 | 98,100.00 |
| Equities | UNILEVER PLC ORD GBP0.031111 | 41,200.00 |
| Equities | UNILEVER PLC ORD GBP0.031111 | 276,231.00 |
| Equities | UNILEVER PLC ORD GBP0.031111 | 93,537.00 |
| Equities | UNION DRILLING INC COM | 3,018.00 |
| Equities | UNION DRILLING INC COM | 1,000.00 |
| Equities | UNION FIRST MKT BANKSHARES CORP COM STK | 2,209.00 |
| Equities | UNION FIRST MKT BANKSHARES CORP COM STK | 700.00 |
| Equities | UNION PAC CORP COM | 38,807.00 |
| Equities | UNION PAC CORP COM | 13,325.00 |
| Equities | UNION PAC CORP COM | 23,000.00 |
| Equities | UNION PAC CORP COM | 6,300.00 |
| Equities | UNIPOL GRUPPO FIN NPV | 4,732,915.00 |
| Equities | UNIPOL GRUPPO FIN NPV | 1,298,814.00 |
| Equities | UNISOURCE ENERGY CORP COM | 6,718.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | UNISOURCE ENERGY CORP COM | 13,145.00 |
| Equities | UNISOURCE ENERGY CORP COM | 3,575.00 |
| Equities | UNISOURCE ENERGY CORP COM | 2,900.00 |
| Equities | UNISYS CORP COM NEW COM NEW | 6,404.00 |
| Equities | UNISYS CORP COM NEW COM NEW | 2,800.00 |
| Equities | UNITED AMERN HEALTHCARE CORP COM | 994.00 |
| Equities | UNITED AMERN HEALTHCARE CORP COM | 100.00 |
| Equities | UNITED BANKSHARES INC W VA COM | 7,199.00 |
| Equities | UNITED BANKSHARES INC W VA COM | 3,100.00 |
| Equities | UNITED CMNTY BK BLAIRSVILLE GA COM | 3,252.00 |
| Equities | UNITED CMNTY BK BLAIRSVILLE GA COM | 1,140.00 |
| Equities | UNITED CMNTY FINL CORP OHIO COM | 6,854.00 |
| Equities | UNITED CMNTY FINL CORP OHIO COM | 2,400.00 |
| Equities | UNITED CONTL HLDGS INC COM STK | 5,100.00 |
| Equities | UNITED GUARDIAN INC COM | 831.00 |
| Equities | UNITED GUARDIAN INC COM | 200.00 |
| Equities | UNITED NAT FOODS INC COM | 7,199.00 |
| Equities | UNITED NAT FOODS INC COM | 3,100.00 |
| Equities | UNITED ONLINE INC COM | 14,133.00 |
| Equities | UNITED ONLINE INC COM | 6,100.00 |
| Equities | UNITED PARCEL SVC INC CL B | 77,520.00 |
| Equities | UNITED PARCEL SVC INC CL B | 26,619.00 |
| Equities | UNITED PARCEL SVC INC CL B | 10,515.00 |
| Equities | UNITED PARCEL SVC INC CL B | 2,875.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | UNITED STS LIME & MINERALS INC COM | 1,637.00 |
| Equities | UNITED STS LIME & MINERALS INC COM | 700.00 |
| Equities | UNITED STS STL CORP NEW COM | 11,568.00 |
| Equities | UNITED STS STL CORP NEW COM | 3,972.00 |
| Equities | UNITED TECHNOLOGIES CORP COM | 20,900.00 |
| Equities | UNITED TECHNOLOGIES CORP COM | 72,788.00 |
| Equities | UNITED TECHNOLOGIES CORP COM | 24,994.00 |
| Equities | UNITED TECHNOLOGIES CORP COM | 34,840.00 |
| Equities | UNITED TECHNOLOGIES CORP COM | 9,500.00 |
| Equities | UNITED TECHNOLOGIES CORP COM | 5,770.00 |
| Equities | UNITED TECHNOLOGIES CORP COM | 1,560.00 |
| Equities | UNITED WESTN BANCORP INC COM STK | 2,075.00 |
| Equities | UNITED WESTN BANCORP INC COM STK | 200.00 |
| Equities | UNITEDHEALTH GROUP INC COM | 92,800.00 |
| Equities | UNITEDHEALTH GROUP INC COM | 85,636.00 |
| Equities | UNITEDHEALTH GROUP INC COM | 29,406.00 |
| Equities | UNITIL CORP COM | 1,050.00 |
| Equities | UNITIL CORP COM | 300.00 |
| Equities | UNITY BANCORP NJ | 1,541.00 |
| Equities | UNITY BANCORP NJ | 500.00 |
| Equities | UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW STK | 3,380.00 |
| Equities | UNIVERSAL AMERICAN CORP COM STK | 9,720.00 |
| Equities | UNIVERSAL AMERICAN CORP COM STK | 4,200.00 |
| Equities | UNIVERSAL FST PRODS INC COM | 2,818.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | UNIVERSAL FST PRODS INC COM | 1,200.00 |
| Equities | UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT | 1,169.00 |
| Equities | UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT | 500.00 |
| Equities | UNIVERSAL TRUCKLOAD SVCS INC COM STK | 2,118.00 |
| Equities | UNIVERSAL TRUCKLOAD SVCS INC COM STK | 700.00 |
| Equities | UNIVEST CORP PA COM | 493.00 |
| Equities | UNIVEST CORP PA COM | 100.00 |
| Equities | UNUM GROUP | 23,488.00 |
| Equities | UNUM GROUP | 8,065.00 |
| Equities | UNVL CORP VA COM | 3,184.00 |
| Equities | UNVL CORP VA COM | 1,400.00 |
| Equities | UNVL DISPLAY CORP COM | 9,411.00 |
| Equities | UNVL DISPLAY CORP COM | 4,100.00 |
| Equities | UNVL ELECTRS INC COM | 2,450.00 |
| Equities | UNVL ELECTRS INC COM | 800.00 |
| Equities | UNVL STAINLESS & ALLOY PRODS INC COM | 2,099.00 |
| Equities | UNVL STAINLESS & ALLOY PRODS INC COM | 1,000.00 |
| Equities | UNVL TECH INST INC COM | 5,593.00 |
| Equities | UNVL TECH INST INC COM | 2,500.00 |
| Equities | UQM TECHNOLOGIES INC COM | 3,981.00 |
| Equities | UQM TECHNOLOGIES INC COM | 1,300.00 |
| Equities | URANIUM ENERGY CORP COM | 2,275.00 |
| Equities | URANIUM ENERGY CORP COM | 700.00 |
| Equities | URANIUM RES INC COM PAR $0.001 COM PAR $0.001 | 8,309.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | URANIUM RES INC COM PAR $0.001 COM PAR $0.001 | 2,900.00 |
| Equities | URBAN OUTFITTERS INC COM | 8,920.00 |
| Equities | URBAN OUTFITTERS INC COM | 3,063.00 |
| Equities | UROLOGIX INC COM | 2,293.00 |
| Equities | UROLOGIX INC COM | 1,000.00 |
| Equities | URSTADT BIDDLE PPTYS INC CL A | 1,619.00 |
| Equities | URSTADT BIDDLE PPTYS INC CL A | 500.00 |
| Equities | US BANCORP | 153,307.00 |
| Equities | US BANCORP | 52,643.00 |
| Equities | US BANCORP | 8,215.00 |
| Equities | US BANCORP | 2,245.00 |
| Equities | US ECOLOGY INC COM | 2,931.00 |
| Equities | US ECOLOGY INC COM | 1,000.00 |
| Equities | USA MOBILITY INC COM STK | 4,068.00 |
| Equities | USA MOBILITY INC COM STK | 1,400.00 |
| Equities | USA TRUCK INC COM | 1,837.00 |
| Equities | USA TRUCK INC COM | 600.00 |
| Equities | USANA HEALTH SCIENCES INC CDT-SHS | 2,937.00 |
| Equities | USANA HEALTH SCIENCES INC CDT-SHS | 1,300.00 |
| Equities | USEC INC COM | 15,792.00 |
| Equities | USEC INC COM | 5,500.00 |
| Equities | UTAH MED PRODS INC COM | 1,927.00 |
| Equities | UTAH MED PRODS INC COM | 600.00 |
| Equities | UTD FINL BANCORP INC MD COM STK | 1,250.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | UTD FINL BANCORP INC MD COM STK | 400.00 |
| Equities | UTD MICRO ELECT TWD10 | 8,697,000.00 |
| Equities | UTD MICRO ELECT TWD10 | 2,945,000.00 |
| Equities | UTD O/S BANK NPV | 273,636.00 |
| Equities | UTD O/S BANK NPV | 93,004.00 |
| Equities | UTD RENTALS INC COM | 4,959.00 |
| Equities | UTD RENTALS INC COM | 2,100.00 |
| Equities | UTD SEC BANCSHARES CAL COM COM STK | 1,091.00 |
| Equities | UTD SEC BANCSHARES CAL COM COM STK | 306.00 |
| Equities | UTD STATIONERS INC COM | 11,033.00 |
| Equities | UTD STATIONERS INC COM | 4,800.00 |
| Equities | UTG INC COM | 525.00 |
| Equities | UTG INC COM | 100.00 |
| Equities | UTSTARCOM HOLDINGS CORP SHS | 16,541.00 |
| Equities | UTSTARCOM HOLDINGS CORP SHS | 5,800.00 |
| Equities | V F CORP COM | 7,004.00 |
| Equities | V F CORP COM | 2,405.00 |
| Equities | VA COMM BANCORP INC COM STK | 3,591.00 |
| Equities | VA COMM BANCORP INC COM STK | 1,200.00 |
| Equities | VAALCO ENERGY INC COM NEW COM NEW | 8,311.00 |
| Equities | VAALCO ENERGY INC COM NEW COM NEW | 2,900.00 |
| Equities | VAIL RESORTS INC COM | 4,206.00 |
| Equities | VAIL RESORTS INC COM | 1,800.00 |
| Equities | VALASSIS COMMUNICATIONS INC COM | 7,243.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | VALASSIS COMMUNICATIONS INC COM | 3,100.00 |
| Equities | VALEANT PHARM INTL COM NPV | 31,900.00 |
| Equities | VALEANT PHARM INTL COM NPV | 13,900.00 |
| Equities | VALENCE TECHNOLOGY INC COM | 11,067.00 |
| Equities | VALENCE TECHNOLOGY INC COM | 3,800.00 |
| Equities | VALERO ENERGY CORP COM STK NEW | 86,900.00 |
| Equities | VALERO ENERGY CORP COM STK NEW | 44,964.00 |
| Equities | VALERO ENERGY CORP COM STK NEW | 15,440.00 |
| Equities | VALERO ENERGY CORP COM STK NEW | 95,350.00 |
| Equities | VALERO ENERGY CORP COM STK NEW | 26,010.00 |
| Equities | VALLEY NATL BANCORP WT EXP WTS | 47.00 |
| Equities | VALLOUREC(USIN A T EUR2.00 | 21,710.00 |
| Equities | VALLOUREC(USIN A T EUR2.00 | 9,110.00 |
| Equities | VALUE AMER INC COM | 290.00 |
| Equities | VALUE LINE INC COM | 3,181.00 |
| Equities | VALUE LINE INC COM | 1,100.00 |
| Equities | VALUECLICK INC COM STK ISIN#US92046N1028 | 11,142.00 |
| Equities | VALUECLICK INC COM STK ISIN#US92046N1028 | 4,800.00 |
| Equities | VALUEVISION MEDIA | 4,681.00 |
| Equities | VALUEVISION MEDIA | 1,600.00 |
| Equities | VANDA PHARMACEUTICALS INC COM | 2,493.00 |
| Equities | VANDA PHARMACEUTICALS INC COM | 800.00 |
| Equities | VANGUARD NAT RES LLC COM UNIT REPSTG LTDLIABLITY CO INTS | 900.00 |
| Equities | VARIAN MEDICAL SYSTEMS INC | 9,042.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | VARIAN MEDICAL SYSTEMS INC | 3,105.00 |
| Equities | VASCO DATA SEC INTL INC COM | 3,718.00 |
| Equities | VASCO DATA SEC INTL INC COM | 1,300.00 |
| Equities | VASCULAR SOLUTIONS INC COM | 785.00 |
| Equities | VASCULAR SOLUTIONS INC COM | 200.00 |
| Equities | VASOMEDICAL INC COM | 16,910.00 |
| Equities | VASOMEDICAL INC COM | 1,000.00 |
| Equities | VCAMPUS CORP COM NEW | 171.00 |
| Equities | VCAMPUS CORP COM NEW | 100.00 |
| Equities | VECTOR GROUP LTD COM STK | 9,208.00 |
| Equities | VECTOR GROUP LTD COM STK | 4,065.00 |
| Equities | VEECO INSTRS INC DEL COM | 8,149.00 |
| Equities | VEECO INSTRS INC DEL COM | 3,500.00 |
| Equities | VENOCO INC COM STK | 2,736.00 |
| Equities | VENOCO INC COM STK | 900.00 |
| Equities | VENTAS INC REIT | 23,129.00 |
| Equities | VENTAS INC REIT | 7,942.00 |
| Equities | VERAMARK TECHNOLOGIES INC COM | 4,468.00 |
| Equities | VERAMARK TECHNOLOGIES INC COM | 300.00 |
| Equities | VERENIUM CORP COM NEW COM NEW | 1,081.00 |
| Equities | VERENIUM CORP COM NEW COM NEW | 300.00 |
| Equities | VERIFONE SYSTEMS INC COM | 12,380.00 |
| Equities | VERIFONE SYSTEMS INC COM | 4,500.00 |
| Equities | VERISIGN INC COM | 12,778.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | VERISIGN INC COM | 4,388.00 |
| Equities | VERIZON COMMUNICATIONS COM | 154,000.00 |
| Equities | VERIZON COMMUNICATIONS COM | 227,429.00 |
| Equities | VERIZON COMMUNICATIONS COM | 78,095.00 |
| Equities | VERIZON COMMUNICATIONS COM | 16,195.00 |
| Equities | VERIZON COMMUNICATIONS COM | 4,420.00 |
| Equities | VERSANT CORP COM NEW COM NEW | 1,802.00 |
| Equities | VERSANT CORP COM NEW COM NEW | 600.00 |
| Equities | VERSAR INC COM | 1,225.00 |
| Equities | VERSAR INC COM | 400.00 |
| Equities | VERSO PAPER CORP COM STK | 6,649.00 |
| Equities | VERSO PAPER CORP COM STK | 2,300.00 |
| Equities | VERTEX PHARMACEUTICALS INC COM | 58,930.00 |
| Equities | VERTEX PHARMACEUTICALS INC COM | 16,110.00 |
| Equities | VERTRO INC COM NEW | 495.00 |
| Equities | VERTRO INC COM NEW | 300.00 |
| Equities | VESTIN RLTY MTG II INC FORMERLY VESTIN RLTY TR II INC 03/15/2006 COM NEW STK | 1,940.00 |
| Equities | VESTIN RLTY MTG II INC FORMERLY VESTIN RLTY TR II INC 03/15/2006 COM NEW STK | 600.00 |
| Equities | VIA NET.WKS INC COM | 14,967.00 |
| Equities | VIA NET.WKS INC COM | 900.00 |
| Equities | VIACOM INC NEW CL B | 44,361.00 |
| Equities | VIACOM INC NEW CL B | 15,233.00 |
| Equities | VIAD CORP COM NEW | 6,220.00 |
| Equities | VIAD CORP COM NEW | 2,700.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | VIASAT INC COM | 3,418.00 |
| Equities | VIASAT INC COM | 1,500.00 |
| Equities | VIASYSTEMS GROUP INC COM PAR$.01 COM PAR$.01 | 544.00 |
| Equities | VIASYSTEMS GROUP INC COM PAR$.01 COM PAR$.01 | 100.00 |
| Equities | VICAL INC COM COM | 4,112.00 |
| Equities | VICAL INC COM COM | 1,400.00 |
| Equities | VICON INDS INC COM | 1,300.00 |
| Equities | VICON INDS INC COM | 500.00 |
| Equities | VICOR CORP COM | 6,124.00 |
| Equities | VICOR CORP COM | 2,100.00 |
| Equities | VIDEO DISPLAY CORP COM | 2,633.00 |
| Equities | VIDEO DISPLAY CORP COM | 900.00 |
| Equities | VIEWCAST COM INC COM | 6,412.00 |
| Equities | VIEWCAST COM INC COM | 400.00 |
| Equities | VIEWPOINT FINL GROUP INC MD COM | 11,174.00 |
| Equities | VIEWPOINT FINL GROUP INC MD COM | 4,900.00 |
| Equities | VILLAGE SUPER MKT INC CL A NEW CL A NEW | 1,531.00 |
| Equities | VILLAGE SUPER MKT INC CL A NEW CL A NEW | 500.00 |
| Equities | VIMPELCOM LTD-SPONSORED ADR | 311,420.00 |
| Equities | VIMPELCOM LTD-SPONSORED ADR | 105,450.00 |
| Equities | VINCI EUR2.50 | 1,633.00 |
| Equities | VINCI EUR2.50 | 6,350.00 |
| Equities | VIRCO MFG CO COM | 3,859.00 |
| Equities | VIRCO MFG CO COM | 1,300.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | VIRNETX HLDG CORP COM STK | 5,600.00 |
| Equities | VIRNETX HLDG CORP COM STK | 1,969.00 |
| Equities | VIROPHARMA INC COM STK | 12,092.00 |
| Equities | VIROPHARMA INC COM STK | 5,200.00 |
| Equities | VIRTUS INVT PARTNERS INC COM | 671.00 |
| Equities | VIRTUS INVT PARTNERS INC COM | 200.00 |
| Equities | VISA INC COM CL A STK | 1,100.00 |
| Equities | VISA INC COM CL A STK | 40,855.00 |
| Equities | VISA INC COM CL A STK | 14,029.00 |
| Equities | VISHAY INTERTECHNOLOGY INC COM STK | 13,562.00 |
| Equities | VISHAY INTERTECHNOLOGY INC COM STK | 5,800.00 |
| Equities | VISHAY PRECISION GROUP INC COM | 1,017.00 |
| Equities | VISHAY PRECISION GROUP INC COM | 300.00 |
| Equities | VISION-SCIENCES INC DEL COM STK | 1,881.00 |
| Equities | VISION-SCIENCES INC DEL COM STK | 600.00 |
| Equities | VIST FINL CORP COM STK | 468.00 |
| Equities | VIST FINL CORP COM STK | 100.00 |
| Equities | VISTAPRINT NV COM USD0.001 | 4,762.00 |
| Equities | VISTAPRINT NV COM USD0.001 | 2,100.00 |
| Equities | VISTEON CORP COM NEW COM NEW | 65.00 |
| Equities | VISTEON CORP COM NEW COM NEW | 35,400.00 |
| Equities | VISTEON CORP COM NEW COM NEW | 9,600.00 |
| Equities | VISTEON CORP COM NEW COM NEW | 100.00 |
| Equities | VISTEON CORP WT EXP | 585.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | VITAMIN SHOPPE INC COM | 3,500.00 |
| Equities | VITAMIN SHOPPE INC COM | 998.00 |
| Equities | VITESSE SEMICONDUCTOR CORP COM STK | 1,269.00 |
| Equities | VITESSE SEMICONDUCTOR CORP COM STK | 400.00 |
| Equities | VIVENDI SA EUR5.50 | 233,510.00 |
| Equities | VIVENDI SA EUR5.50 | 77,677.00 |
| Equities | VIVUS INC COM | 8,668.00 |
| Equities | VIVUS INC COM | 3,700.00 |
| Equities | VL DISSOLUTION CORP COM STK | 1,293.00 |
| Equities | VOCUS INC COM | 3,943.00 |
| Equities | VOCUS INC COM | 1,700.00 |
| Equities | VODAFONE GROUP ORD USD0.11428571 | 3,865,010.00 |
| Equities | VODAFONE GROUP ORD USD0.11428571 | 1,622,773.00 |
| Equities | VODAFONE GROUP ORD USD0.11428571 | 2,268,257.00 |
| Equities | VODAFONE GROUP ORD USD0.11428571 | 748,533.00 |
| Equities | VODAFONE GROUP ORD USD0.11428571 | 381,510.00 |
| Equities | VODAFONE GROUP ORD USD0.11428571 | 1,483,177.00 |
| Equities | VOIP INC COM NEW STK | 91.00 |
| Equities | VOLCANO CORP COM STK | 8,996.00 |
| Equities | VOLCANO CORP COM STK | 4,000.00 |
| Equities | VOLKSWAGEN AG NON VTG PRF NPV | 25,018.00 |
| Equities | VOLKSWAGEN AG NON VTG PRF NPV | 10,546.00 |
| Equities | VOLKSWAGEN AG NON VTG PRF NPV | 2,553.00 |
| Equities | VOLKSWAGEN AG NON VTG PRF NPV | 9,929.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | VOLT INFORMATION SCIENCES INC COM | 4,899.00 |
| Equities | VOLT INFORMATION SCIENCES INC COM | 1,700.00 |
| Equities | VOLTERRA SEMICONDUCTOR CORP COM | 5,772.00 |
| Equities | VOLTERRA SEMICONDUCTOR CORP COM | 2,500.00 |
| Equities | VONAGE HLDGS CORP COM | 18,329.00 |
| Equities | VONAGE HLDGS CORP COM | 6,400.00 |
| Equities | V-ONE CORP COM NEW | 2,000.00 |
| Equities | VORNADO RLTY TR COM | 14,821.00 |
| Equities | VORNADO RLTY TR COM | 5,089.00 |
| Equities | VOXX INTL CORP CL A CL A | 5,599.00 |
| Equities | VOXX INTL CORP CL A CL A | 1,900.00 |
| Equities | VULCAN INTL CORP COM STK | 644.00 |
| Equities | VULCAN INTL CORP COM STK | 100.00 |
| Equities | VULCAN MATERIALS CO COM | 10,382.00 |
| Equities | VULCAN MATERIALS CO COM | 3,565.00 |
| Equities | VY MEDIA INC COM | 11,100.00 |
| Equities | W BANCORPORATION INC CDT-CAP STK | 831.00 |
| Equities | W BANCORPORATION INC CDT-CAP STK | 200.00 |
| Equities | WA BKG CO OAK HBR WASH COM | 2,067.00 |
| Equities | WA BKG CO OAK HBR WASH COM | 700.00 |
| Equities | WA REAL ESTATE INVT TR SH BEN INT | 10,258.00 |
| Equities | WA REAL ESTATE INVT TR SH BEN INT | 4,400.00 |
| Equities | WABASH NATL CORP COM | 3,675.00 |
| Equities | WABASH NATL CORP COM | 1,200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | WALGREEN CO COM | 71,439.00 |
| Equities | WALGREEN CO COM | 24,531.00 |
| Equities | WALGREEN CO COM | 5,450.00 |
| Equities | WALGREEN CO COM | 1,475.00 |
| Equities | WALKING CO HLDGS INC COM STK | 3,156.00 |
| Equities | WALKING CO HLDGS INC COM STK | 1,400.00 |
| Equities | WAL-MART STORES INC COM | 140,308.00 |
| Equities | WAL-MART STORES INC COM | 48,179.00 |
| Equities | WAL-MART STORES INC COM | 7,615.00 |
| Equities | WAL-MART STORES INC COM | 2,060.00 |
| Equities | WALT DISNEY CO | 144,318.00 |
| Equities | WALT DISNEY CO | 49,556.00 |
| Equities | WALT DISNEY CO | 31,800.00 |
| Equities | WALT DISNEY CO | 8,700.00 |
| Equities | WANDERPORT CORP COM STK | 82.00 |
| Equities | WARNACO GROUP INC COM NEW COM NEW | 7,095.00 |
| Equities | WARNACO GROUP INC COM NEW COM NEW | 45,500.00 |
| Equities | WARNACO GROUP INC COM NEW COM NEW | 12,400.00 |
| Equities | WARNACO GROUP INC COM NEW COM NEW | 3,000.00 |
| Equities | WARREN RES INC COM | 8,065.00 |
| Equities | WARREN RES INC COM | 2,800.00 |
| Equities | WARWICK VALLEY TEL CO COM | 700.00 |
| Equities | WARWICK VALLEY TEL CO COM | 200.00 |
| Equities | WASH FED INC COM | 10,358.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Equities | WASH FED INC COM | | 4,400.00 |
| Equities | WASH POST CO CL B COM | | 391.00 |
| Equities | WASH POST CO CL B COM | | 134.00 |
| Equities | WASHINGTON TR BANCORP INC COM | | 1,559.00 |
| Equities | WASHINGTON TR BANCORP INC COM | | 500.00 |
| Equities | WASTE MGMT INC DEL COM STK | | 36,979.00 |
| Equities | WASTE MGMT INC DEL COM STK | | 12,698.00 |
| Equities | WASTE MGMT INC DEL COM STK | | 21,695.00 |
| Equities | WASTE MGMT INC DEL COM STK | | 5,920.00 |
| Equities | WATERS CORP COM | | 7,198.00 |
| Equities | WATERS CORP COM | | 2,472.00 |
| Equities | WATERSTONE FINL INC COM STK | | 2,969.00 |
| Equities | WATERSTONE FINL INC COM STK | | 1,000.00 |
| Equities | WATSCO INC COM | | 3,768.00 |
| Equities | WATSCO INC COM | | 1,700.00 |
| Equities | WATSON PHARMACEUTICALS INC COM | | 10,215.00 |
| Equities | WATSON PHARMACEUTICALS INC COM | | 3,508.00 |
| Equities | WATTS WTR TECHNOLOGIES INC | | 4,424.00 |
| Equities | WATTS WTR TECHNOLOGIES INC | | 1,900.00 |
| Equities | WAUSAU PAPER CORP COM | | 4,899.00 |
| Equities | WAUSAU PAPER CORP COM | | 1,700.00 |
| Equities | WAVE SYS CORP CL A NEW STK | | 4,082.00 |
| Equities | WAVE SYS CORP CL A NEW STK | | 1,400.00 |
| Equities | WAXMAN INDS INC COM PAR$.0001 COM | PAR$.0001 | 400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 | 1,706.00 |
| Equities | WAYSIDE TECHNOLOGY GROUP INC COM STK | 500.00 |
| Equities | WD 40 CO COM STK | 2,478.00 |
| Equities | WD 40 CO COM STK | 1,100.00 |
| Equities | WEATHERFORD INTL LTD | 126,630.00 |
| Equities | WEATHERFORD INTL LTD | 34,540.00 |
| Equities | WEB COM GROUP INC COM | 4,115.00 |
| Equities | WEB COM GROUP INC COM | 1,400.00 |
| Equities | WEBCO INDS INC COM NEW | 171.00 |
| Equities | WEBCO INDS INC COM NEW | 195.00 |
| Equities | WEBMEDIABRANDS INC COM | 5,599.00 |
| Equities | WEBMEDIABRANDS INC COM | 1,900.00 |
| Equities | WEBSENSE INC COM STK ISIN# US9476841062 | 5,987.00 |
| Equities | WEBSENSE INC COM STK ISIN# US9476841062 | 2,600.00 |
| Equities | WEBSTER FNCL CORP WATERBURY CONN COM | 13,742.00 |
| Equities | WEBSTER FNCL CORP WATERBURY CONN COM | 5,900.00 |
| Equities | WEGENER CORP COM | 4,512.00 |
| Equities | WEGENER CORP COM | 300.00 |
| Equities | WEIQIAO TEXTILE CO 'H'CNY1 | 1,846,000.00 |
| Equities | WEIQIAO TEXTILE CO 'H'CNY1 | 824,500.00 |
| Equities | WEIS MKT INC COM | 3,438.00 |
| Equities | WEIS MKT INC COM | 1,500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | WELLCARE HLTH PLANS INC COM | 6,325.00 |
| Equities | WELLCARE HLTH PLANS INC COM | 2,700.00 |
| Equities | WELLMAN INC COM | 15,700.00 |
| Equities | WELLPOINT INC COM | 27,945.00 |
| Equities | WELLPOINT INC COM | 9,596.00 |
| Equities | WELLS FARGO & CO NEW COM STK | 44,600.00 |
| Equities | WELLS FARGO & CO NEW COM STK | 423,635.00 |
| Equities | WELLS FARGO & CO NEW COM STK | 145,468.00 |
| Equities | WELLS FARGO & CO NEW COM STK | 84,000.00 |
| Equities | WELLS FARGO & CO NEW COM STK | 22,900.00 |
| Equities | WELLS FINL CORP COM NEW | 141.00 |
| Equities | WELLS FINL CORP COM NEW | 100.00 |
| Equities | WELLS GARDNER ELECTRS CORP COM STK | 2,175.00 |
| Equities | WELLS GARDNER ELECTRS CORP COM STK | 700.00 |
| Equities | WERNER ENTERPRISES INC COM | 9,279.00 |
| Equities | WERNER ENTERPRISES INC COM | 4,100.00 |
| Equities | WESBANCO INC COM | 4,800.00 |
| Equities | WESBANCO INC COM | 2,100.00 |
| Equities | WESCO INTL INC COM | 2,742.00 |
| Equities | WESCO INTL INC COM | 22,330.00 |
| Equities | WESCO INTL INC COM | 6,090.00 |
| Equities | WESCO INTL INC COM | 1,227.00 |
| Equities | WESFARMERS LTD NPV | 89,227.00 |
| Equities | WESFARMERS LTD NPV | 37,184.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | WEST COAST BANCORP ORE NEW COM NEW | 703.00 |
| Equities | WEST COAST BANCORP ORE NEW COM NEW | 200.00 |
| Equities | WEST JAPAN RAILWAY NPV | 55,500.00 |
| Equities | WEST JAPAN RAILWAY NPV | 20,300.00 |
| Equities | WEST MARINE INC COM | 2,318.00 |
| Equities | WEST MARINE INC COM | 800.00 |
| Equities | WEST PHARMACEUTICAL SVCS INC COM | 6,237.00 |
| Equities | WEST PHARMACEUTICAL SVCS INC COM | 2,700.00 |
| Equities | WESTAMERICA BANCORPORATION COM | 4,346.00 |
| Equities | WESTAMERICA BANCORPORATION COM | 1,900.00 |
| Equities | WESTELL TECHNOLOGIES INC CL A | 11,448.00 |
| Equities | WESTELL TECHNOLOGIES INC CL A | 4,000.00 |
| Equities | WESTERN ALLIANCE BANCORPORATION COM | 9,011.00 |
| Equities | WESTERN ALLIANCE BANCORPORATION COM | 3,100.00 |
| Equities | WESTERN METALS CORP COM | 3,193.00 |
| Equities | WESTERN UNION CO | 49,737.00 |
| Equities | WESTERN UNION CO | 17,079.00 |
| Equities | WESTERN WTR CO COM | 9,200.00 |
| Equities | WESTFIELD FINL INC NEW COM STK | 5,144.00 |
| Equities | WESTFIELD FINL INC NEW COM STK | 1,800.00 |
| Equities | WESTLAKE CHEM CORP COM STK | 7,711.00 |
| Equities | WESTLAKE CHEM CORP COM STK | 62,520.00 |
| Equities | WESTLAKE CHEM CORP COM STK | 17,050.00 |
| Equities | WESTLAKE CHEM CORP COM STK | 3,400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | WESTMORELAND COAL CO COM | 1,094.00 |
| Equities | WESTMORELAND COAL CO COM | 300.00 |
| Equities | WESTN DIGITAL CORP COM | 18,781.00 |
| Equities | WESTN DIGITAL CORP COM | 6,449.00 |
| Equities | WESTN DIGITAL CORP COM | 85,000.00 |
| Equities | WESTN DIGITAL CORP COM | 23,200.00 |
| Equities | WESTN REFNG INC COM | 12,330.00 |
| Equities | WESTN REFNG INC COM | 3,400.00 |
| Equities | WESTPAC BKG CORP NPV | 97,877.00 |
| Equities | WESTPAC BKG CORP NPV | 40,281.00 |
| Equities | WESTWOOD HLDGS GROUP INC COM | 2,695.00 |
| Equities | WESTWOOD HLDGS GROUP INC COM | 1,200.00 |
| Equities | WET SEAL INC CL A CL A | 22,933.00 |
| Equities | WET SEAL INC CL A CL A | 8,000.00 |
| Equities | WEYCO GROUP INC COM | 2,275.00 |
| Equities | WEYCO GROUP INC COM | 700.00 |
| Equities | WEYERHAEUSER CO COM | 43,092.00 |
| Equities | WEYERHAEUSER CO COM | 14,797.00 |
| Equities | WGL HLDGS INC COM | 4,796.00 |
| Equities | WGL HLDGS INC COM | 1,144.00 |
| Equities | WHARF(HLDGS) HKD1 | 174,000.00 |
| Equities | WHARF(HLDGS) HKD1 | 72,000.00 |
| Equities | WHIRLPOOL CORP COM | 6,141.00 |
| Equities | WHIRLPOOL CORP COM | 2,109.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | WHOLE FOODS MKT INC COM | 12,834.00 |
| Equities | WHOLE FOODS MKT INC COM | 4,407.00 |
| Equities | WHX CORP COM NEW COM NEW | 6,933.00 |
| Equities | WICKES INC COM | 7,200.00 |
| Equities | WILD STREAM EXPL COM 144A | 7,900.00 |
| Equities | WILD STREAM EXPL COM 144A | 3,400.00 |
| Equities | WILD STREAM EXPLORATION INC | 28,400.00 |
| Equities | WILD STREAM EXPLORATION INC | 12,300.00 |
| Equities | WILHELMINA INTL INC COM | 24,765.00 |
| Equities | WILHELMINA INTL INC COM | 1,400.00 |
| Equities | WILLBROS GROUP INC COM | 3,325.00 |
| Equities | WILLBROS GROUP INC COM | 1,100.00 |
| Equities | WILLIAMS CLAYTON ENERGY INC COM | 1,431.00 |
| Equities | WILLIAMS CLAYTON ENERGY INC COM | 600.00 |
| Equities | WILLIAMS CO INC COM | 47,349.00 |
| Equities | WILLIAMS CO INC COM | 16,259.00 |
| Equities | WILLIAMS CTLS INC COM NEW COM NEW | 189.00 |
| Equities | WILLIAMS SONOMA INC COM | 45,200.00 |
| Equities | WILLIAMS SONOMA INC COM | 12,330.00 |
| Equities | WILLIS LEASE FIN CORP COM | 2,406.00 |
| Equities | WILLIS LEASE FIN CORP COM | 800.00 |
| Equities | WILSHIRE BANCORP INC COM | 2,023.00 |
| Equities | WILSHIRE BANCORP INC COM | 700.00 |
| Equities | WINDSTREAM CORP COM STK | 8,437.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | WINDSTREAM CORP COM STK | 46,818.00 |
| Equities | WINDSTREAM CORP COM STK | 16,076.00 |
| Equities | WINDSTREAM CORP COM STK | 3,634.00 |
| Equities | WINLAND ELECTRS INC COM | 1,099.00 |
| Equities | WINLAND ELECTRS INC COM | 100.00 |
| Equities | WINMARK CORP COM | 700.00 |
| Equities | WINMARK CORP COM | 200.00 |
| Equities | WINN DIXIE STORES INC COM NEW STK | 3,337.00 |
| Equities | WINN DIXIE STORES INC COM NEW STK | 1,100.00 |
| Equities | WINNEBAGO INDS INC COM | 6,430.00 |
| Equities | WINNEBAGO INDS INC COM | 2,200.00 |
| Equities | WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW | 8,469.00 |
| Equities | WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW | 800.00 |
| Equities | WINTRUST FINL CORP COM | 4,992.00 |
| Equities | WINTRUST FINL CORP COM | 36,000.00 |
| Equities | WINTRUST FINL CORP COM | 9,800.00 |
| Equities | WINTRUST FINL CORP COM | 2,100.00 |
| Equities | WIRELESS TELECOM GROUP INC COM STK | 5,637.00 |
| Equities | WIRELESS TELECOM GROUP INC COM STK | 400.00 |
| Equities | WIRELESS XCESSORIES GROUP INC COM | 1,462.00 |
| Equities | WIRELESS XCESSORIES GROUP INC COM | 100.00 |
| Equities | WIS ENERGY COM | 18,578.00 |
| Equities | WIS ENERGY COM | 6,379.00 |
| Equities | WIS ENERGY COM | 63,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | WIS ENERGY COM | 17,100.00 |
| Equities | WMS INDS INC COM STK | 5,495.00 |
| Equities | WMS INDS INC COM STK | 1,138.00 |
| Equities | WOLVERINE WORLD WIDE INC COM | 8,518.00 |
| Equities | WOLVERINE WORLD WIDE INC COM | 3,700.00 |
| Equities | WOODWARD INC COM | 9,536.00 |
| Equities | WOODWARD INC COM | 4,100.00 |
| Equities | WORLD ACCEP CORP S C NEW COM | 4,381.00 |
| Equities | WORLD ACCEP CORP S C NEW COM | 1,900.00 |
| Equities | WORLD FUEL SERVICE COM STK USD0.01 | 10,705.00 |
| Equities | WORLD FUEL SERVICE COM STK USD0.01 | 4,600.00 |
| Equities | WORLD WRESTLING ENTMNT | 8,105.00 |
| Equities | WORLD WRESTLING ENTMNT | 3,500.00 |
| 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 | WORLEYPARSONS LIMITED NPV | 22,184.00 |
| Equities | WORLEYPARSONS LIMITED NPV | 9,230.00 |
| Equities | WORTHINGTON INDS INC COM | 12,705.00 |
| Equities | WORTHINGTON INDS INC COM | 5,500.00 |
| Equities | WPP PLC ORD GBP0.10 | 25,804.00 |
| Equities | WPP PLC ORD GBP0.10 | 100,320.00 |
| Equities | WQN INC COM | 656.00 |
| Equities | WRIGHT EXPRESS CORP COM STK | 4,424.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | WRIGHT EXPRESS CORP COM STK | 1,900.00 |
| Equities | WRIGHT MED GROUP INC COM | 5,872.00 |
| Equities | WRIGHT MED GROUP INC COM | 2,600.00 |
| Equities | WSB HLDGS INC COM STK | 241.00 |
| Equities | WSFS FINANCIAL CORP COM | 2,118.00 |
| Equities | WSFS FINANCIAL CORP COM | 1,000.00 |
| Equities | WSI INDS INC COM STK | 512.00 |
| Equities | WSI INDS INC COM STK | 300.00 |
| Equities | WUMART STORES INC 'H'CNY1.00 | 91,250.00 |
| Equities | WUMART STORES INC 'H'CNY1.00 | 448,500.00 |
| Equities | WYNDHAM WORLDWIDE CORP COM STK | 12,260.00 |
| Equities | WYNDHAM WORLDWIDE CORP COM STK | 4,210.00 |
| Equities | WYNN MACAU LTD HKD0.001 | 52,400.00 |
| Equities | WYNN MACAU LTD HKD0.001 | 202,400.00 |
| Equities | WYNN RESORTS LTD COM | 25,400.00 |
| Equities | WYNN RESORTS LTD COM | 6,362.00 |
| Equities | WYNN RESORTS LTD COM | 2,185.00 |
| Equities | XANADOO CO CL A COM STK | 36.00 |
| Equities | XATA CORP COM NEW | 1,300.00 |
| Equities | XATA CORP COM NEW | 500.00 |
| Equities | XCEL ENERGY INC COM | 38,958.00 |
| Equities | XCEL ENERGY INC COM | 13,377.00 |
| Equities | XCEL ENERGY INC COM | 40,100.00 |
| Equities | XCEL ENERGY INC COM | 10,900.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | XENOPORT INC COM STK | 2,749.00 |
| Equities | XENOPORT INC COM STK | 900.00 |
| Equities | XEROX CORP COM | 111,425.00 |
| Equities | XEROX CORP COM | 38,261.00 |
| Equities | XILINX INC COM | 21,084.00 |
| Equities | XILINX INC COM | 7,240.00 |
| Equities | XL GROUP PLC ORD USD0.01 | 25,748.00 |
| Equities | XL GROUP PLC ORD USD0.01 | 8,841.00 |
| Equities | XO GROUP INC COM | 3,989.00 |
| Equities | XO GROUP INC COM | 1,400.00 |
| Equities | X-RITE INC COM | 3,631.00 |
| Equities | X-RITE INC COM | 1,200.00 |
| Equities | XSTRATA PLC ORD GBP | 160,100.00 |
| Equities | XSTRATA PLC ORD GBP | 67,200.00 |
| Equities | XSTRATA PLC ORD GBP | 16,484.00 |
| Equities | XSTRATA PLC ORD GBP | 64,113.00 |
| Equities | XYLEM INC W/I | 14,827.00 |
| Equities | XYLEM INC W/I | 5,091.00 |
| Equities | YAHOO INC COM | 99,636.00 |
| Equities | YAHOO INC COM | 34,213.00 |
| Equities | YAMADA DENKI CO LTD NPV | 11,290.00 |
| Equities | YAMADA DENKI CO LTD NPV | 3,840.00 |
| Equities | YORK WTR CO COM | 700.00 |
| Equities | YORK WTR CO COM | 200.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | YOUNG FAST OPTOELE TWD10 | 488,000.00 |
| Equities | YOUNG FAST OPTOELE TWD10 | 251,000.00 |
| Equities | YOUNG INNOVATIONS INC COM | 4,893.00 |
| Equities | YOUNG INNOVATIONS INC COM | 2,100.00 |
| Equities | YUANDA CHINA HOLDI HKD0.10 | 1,058,000.00 |
| Equities | YUANDA CHINA HOLDI HKD0.10 | 440,000.00 |
| Equities | YUHAN CORP KRW5000 | 42,315.00 |
| Equities | YUHAN CORP KRW5000 | 14,329.00 |
| Equities | YUM BRANDS INC COM | 36,993.00 |
| Equities | YUM BRANDS INC COM | 12,703.00 |
| Equities | ZALE CORP NEW COM STK | 11,111.00 |
| Equities | ZALE CORP NEW COM STK | 3,900.00 |
| Equities | ZALICUS INC COM | 4,307.00 |
| 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 | ZEBRA TECHNOLOGIES CORP CL A | 119.00 |
| Equities | ZEBRA TECHNOLOGIES CORP CL A | 100.00 |
| Equities | ZEP INC COM STK | 3,150.00 |
| Equities | ZEP INC COM STK | 1,100.00 |
| Equities | ZHNE/ZHONE TECHNOLOGIES INC | 1,241.00 |
| Equities | ZHNE/ZHONE TECHNOLOGIES INC | 400.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Equities | ZHONGPIN INC COM STK | | 1,081.00 |
| Equities | ZHONGPIN INC COM STK | | 500.00 |
| Equities | ZHUZHOU CSR TIMES 'H'CNY1 | | 20,000.00 |
| Equities | ZHUZHOU CSR TIMES 'H'CNY1 | | 77,000.00 |
| Equities | ZIMMER HLDGS INC COM | | 14,394.00 |
| Equities | ZIMMER HLDGS INC COM | | 4,943.00 |
| Equities | ZION OIL & GAS INC COM | | 427.00 |
| Equities | ZION OIL & GAS INC COM | | 100.00 |
| Equities | ZIONS BANCORP COM | | 14,804.00 |
| Equities | ZIONS BANCORP COM | | 5,084.00 |
| Equities | ZIONS BANCORPORATION DEPOSITARY SHS | REPSTG 1/40TH PERP PFD | 4,850.00 |
| Equities | ZIONS BANCORPORATION DEPOSITARY SHS | REPSTG 1/40TH PERP PFD | 21,600.00 |
| Equities | ZIPREALTY INC COM | | 842.00 |
| Equities | ZIPREALTY INC COM | | 200.00 |
| Equities | ZIX CORP COM | | 3,325.00 |
| Equities | ZIX CORP COM | | 1,100.00 |
| Equities | ZOLL MED CORP COM | | 3,112.00 |
| Equities | ZOLL MED CORP COM | | 1,300.00 |
| Equities | ZOLTEK COS INC COM | | 4,418.00 |
| Equities | ZOLTEK COS INC COM | | 1,500.00 |
| Equities | ZOOMLION HEAVY INDUSTRY SCIENC | | 44,120.00 |
| Equities | ZOOMLION HEAVY INDUSTRY SCIENC | | 171,670.00 |
| Equities | ZUMIEZ INC COM | | 2,625.00 |
| Equities | ZUMIEZ INC COM | | 900.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Equities | ZURICH FINL SVCS CHF0.10 | 729.00 |
| Equities | ZURICH FINL SVCS CHF0.10 | 2,833.00 |
| Equities | ZYGO CORP COM | 3,500.00 |
| Equities | ZYGO CORP COM | 1,200.00 |
| Fixed Income | #REORG/PVTPL LANDRYS MANDATORY EXCHANGE LANDRY'S INC SR 4Y1RAV2 1/3/2012 | 5,000.00 |
| Fixed Income | #REORG/PVTPL LANDRYS MANDATORY EXCHANGE LANDRY'S INC SR 4Y1RAV2 1/3/2012 | 30,000.00 |
| Fixed Income | &&&FHA KY MTG #4 MT TABOR APTS 7.5 02-01-2022 CV HELD AT STATE AGENCY | 816,330.51 |
| Fixed Income | &&&FHA KY MTG #9 WATTERSON LAKEVIEW 7.5 09-01-2018 CV HELD AT STATE AGENCY | 1,362,881.23 |
| Fixed Income | 10.75% DUE 10-06-2017 | 847,000.00 |
| Fixed Income | 1ST EMPIRE CAP TR I 8.234 BD DUE 02-01-2027/07 | 175,000.00 |
| Fixed Income | 1ST EMPIRE CAP TR I 8.234 BD DUE 02-01-2027/07 | 775,000.00 |
| Fixed Income | 1ST FINL CR CARD 9.79% DUE 07-17-2017 | 1,250,000.00 |
| 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 | 1,030,000.00 |
| Fixed Income | A&K FUNDING LLC 41034 4-10-2034 | 1,351,202.49 |
| Fixed Income | ABBEY NATL TREAS SVCS PLC GTD NT FLTG RATE DUE 04-25-2014 REG | 100,000.00 |
| Fixed Income | ABFC 2006-OPT1 TR ASSET BACKED CTF CL A-3C2 09-25-2036 REG | 3,295,721.52 |
| Fixed Income | ACADEMY LTD DUE 08-03-2018 BEO | 400,000.00 |
| Fixed Income | ACADEMY LTD DUE 08-03-2018 BEO | 250,000.00 |
| Fixed Income | ADVANCED MICRO 7.75% DUE 08-01-2020 | 260,000.00 |
| Fixed Income | ADVANCED MICRO 7.75% DUE 08-01-2020 | 1,165,000.00 |
| Fixed Income | ADVANCED MICRO DEVICES INC SR NT CONV 6 DUE 05-01-2015 BEO | 750,000.00 |
| Fixed Income | ADVANTAGE SALES & MARKETING INC TERM LOAN (FIRST LIEN) DUE 12-14-2017 BEO | 992,500.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | ADVANTAGE SALES & MARKETING INC TERM LOAN (SECOND LIEN) DUE 06-15-2018 BEO | 500,000.00 |
| Fixed Income | AEROFLEX INTL INC TERM LOAN B 2011 DUE 05-06-2018 BEO | 997,500.00 |
| Fixed Income | AEROPUERTOS 10.75% DUE 12-01-2020 | 34,560.00 |
| Fixed Income | AEROPUERTOS 10.75% DUE 12-01-2020 | 153,600.00 |
| Fixed Income | AFFINION GROUP INC TERM LOAN DUE 10-09-2016 BEO | 987,481.28 |
| Fixed Income | AH MTG SERVICER ADVANCE REVOLVING TR I 2011-1 TERM NT C1 5.92 DUE 05-10-2013 | 1,000,000.00 |
| Fixed Income | AIR MED GROUP 9.25% DUE 11-01-2018 | 1,000,000.00 |
| Fixed Income | AIR MED GROUP 9.25% DUE 11-01-2018 | 110,000.00 |
| Fixed Income | AIR MED GROUP 9.25% DUE 11-01-2018 | 490,000.00 |
| Fixed Income | AIRCRAFT FIN TR 1999 1 ASSET BACKED NT CL A-1 FLTG RATE 05-15-2024 BEO | 4,097,800.49 |
| Fixed Income | AIRPLANES PASS THRU TR 2001 REFING CTF 03-15-2019/05-15-2011 BEO | 1,922,274.37 |
| Fixed Income | AIRPLANES PASS THRU TR 2001 REFING CTF 03-15-2019/05-15-2011 BEO | 77,982.67 |
| Fixed Income | ALCATEL-LUCENT 8.5% NTS 15/01/16 | 150,000.00 |
| Fixed Income | ALCATEL-LUCENT 8.5% NTS 15/01/16 | 600,000.00 |
| Fixed Income | ALCOA INC 6.75% DUE 07-15-2018 | 1,000,000.00 |
| Fixed Income | ALLBRITTON 8% DUE 05-15-2018 | 250,000.00 |
| Fixed Income | ALLY FINL INC 7.5% DUE 09-15-2020 | 400,000.00 |
| Fixed Income | ALLY FINL INC 7.5% DUE 09-15-2020 | 50,000.00 |
| Fixed Income | ALLY FINL INC 8% DUE 03-15-2020 | 728,000.00 |
| Fixed Income | ALLY FINL INC 8% DUE 03-15-2020 | 3,225,000.00 |
| Fixed Income | ALPHA NAT RES INC 6.25% DUE 06-01-2021 | 153,000.00 |
| Fixed Income | ALPHA NAT RES INC 6.25% DUE 06-01-2021 | 680,000.00 |
| Fixed Income | ALPHA NAT RES INC 6.25% DUE 06-01-2021 | 65,000.00 |
| Fixed Income | ALPHA NAT RES INC 6.25% DUE 06-01-2021 | 285,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | ALTRA HLDGS INC 8.125% DUE 12-01-2016 | 104,000.00 |
| Fixed Income | ALTRA HLDGS INC 8.125% DUE 12-01-2016 | 466,000.00 |
| Fixed Income | ALTRIA GROUP INC 9.25% DUE 08-06-2019 | 4,600,000.00 |
| Fixed Income | ALTRIA GROUP INC 9.25% DUE 08-06-2019 | 1,200,000.00 |
| Fixed Income | ALTRIA GROUP INC 9.7% DUE 11-10-2018 | 1,762,000.00 |
| Fixed Income | ALTRIA GROUP INC 9.95% DUE 11-10-2038 | 200,000.00 |
| Fixed Income | ALTRIA GROUP INC 9.95% DUE 11-10-2038 | 360,000.00 |
| Fixed Income | AMC ENTMT INC 8% DUE 03-01-2014 | 65,000.00 |
| Fixed Income | AMC ENTMT INC 8% DUE 03-01-2014 | 275,000.00 |
| Fixed Income | AMC ENTMT INC NEW 8.75% DUE 06-01-2019 | 108,000.00 |
| Fixed Income | AMC ENTMT INC NEW 8.75% DUE 06-01-2019 | 480,000.00 |
| Fixed Income | AMC ENTMT INC NEW SR SUB NT 9.75 12-1-2020 | 80,000.00 |
| Fixed Income | AMC ENTMT INC NEW SR SUB NT 9.75 12-1-2020 | 352,000.00 |
| Fixed Income | AMC ENTMT INC NEW SR SUB NT 9.75 12-1-2020 | 90,000.00 |
| Fixed Income | AMC ENTMT INC NEW SR SUB NT 9.75 12-1-2020 | 400,000.00 |
| Fixed Income | AMER MOVIL SAB DE 2.375 DUE 09-08-2016 | 650,000.00 |
| Fixed Income | AMER MOVIL SAB DE 2.375 DUE 09-08-2016 | 455,000.00 |
| Fixed Income | AMER MOVIL SAB DE 2.375 DUE 09-08-2016 | 1,940,000.00 |
| Fixed Income | AMER W AIRLS INC 7.1% DUE 04-02-2021 | 168,302.74 |
| 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 EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY 6% DUE 09-13-2017 | 1,000,000.00 |
| Fixed Income | AMERICAN MUN PWR OHIO INC REV 5.939% 02-15-2047 BEO TAXABLE | 2,600,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 | AMERICAN RENAL HLDGS INC SR SECD NT 8.375 DUE 05-15-2018 | 270,000.00 |
| Fixed Income | AMERICAN RENAL HLDGS INC SR SECD NT 8.375 DUE 05-15-2018 | 1,170,000.00 |
| Fixed Income | AMERIGROUP CORP 7.5% DUE 11-15-2019 | 12,000.00 |
| Fixed Income | AMERIGROUP CORP 7.5% DUE 11-15-2019 | 55,000.00 |
| Fixed Income | AMERIQUEST MTG SECS INC 2003-AR3 M-3 FLTG 06-25-2033 REG | 587,000.00 |
| Fixed Income | AMERIQUEST MTG SECS INC SER 2002-3 CL M4FLT RT 08-25-2032 BEO | 360,491.87 |
| Fixed Income | AMERIQUEST MTG SECS INC SER 2002-3 CL M4FLT RT 08-25-2032 BEO | 91,545.17 |
| 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 | AMERN INTL GROUP 8.175 DUE 05-15-2058 | 100,000.00 |
| Fixed Income | AMERN INTL GROUP 8.175 DUE 05-15-2058 | 290,000.00 |
| Fixed Income | AMERN INTL GROUP 8.175 DUE 05-15-2058 | 1,295,000.00 |
| Fixed Income | AMERN INTL GROUP 8.175 DUE 05-15-2058 | 120,000.00 |
| Fixed Income | AMERN INTL GROUP 8.175 DUE 05-15-2058 | 525,000.00 |
| Fixed Income | AMERN INTL GROUP 8.175 DUE 05-15-2058 | 350,000.00 |
| Fixed Income | AMERN INTL GROUP 8.25% DUE 08-15-2018 | 1,000,000.00 |
| 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 00027 5.6 10-18-2016BEO | 260,000.00 |
| Fixed Income | AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00027 5.6 10-18-2016BEO | 965,000.00 |
| Fixed Income | AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00045 5.45 DUE 05-18-2017 | 7,600,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 7.375% DUE 05-01-2018 | 276,000.00 |
| Fixed Income | AMKOR TECH INC 7.375% DUE 05-01-2018 | 1,224,000.00 |
| Fixed Income | AMORTIZING RESIDENTIAL COLL TR SER 2002-BC4 CL M1 FLT RT 07-25-2032 BEO | 159,348.93 |
| Fixed Income | ANADARKO PETE CORP 5.95 DUE 09-15-2016 | 100,000.00 |
| Fixed Income | ANADARKO PETE CORP 5.95 DUE 09-15-2016 | 700,000.00 |
| 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 | ANTERO RES FIN 9.375% DUE 12-01-2017 | 533,000.00 |
| Fixed Income | ANTHRACITE FLTG RT .6452999711% DUE 07-26-2045 | 590,005.22 |
| Fixed Income | ANTHRACITE FLTG RT .6452999711% DUE 07-26-2045 | 1,241,570.36 |
| Fixed Income | APPALACHIAN PWR CO 7.95% DUE 01-15-2020 | 1,000,000.00 |
| Fixed Income | ARAMARK CORP 8.5% DUE 02-01-2015 | 145,000.00 |
| Fixed Income | ARAMARK CORP 8.5% DUE 02-01-2015 | 630,000.00 |
| Fixed Income | ARAMARK HLDGS CORP SR NT 144A 8.625% DUE05-01-2016/04-18-2011 BEO | 73,000.00 |
| Fixed Income | ARAMARK HLDGS CORP SR NT 144A 8.625% DUE05-01-2016/04-18-2011 BEO | 327,000.00 |
| Fixed Income | ARCELORMITTAL SA 6.125% DUE 06-01-2018 | 365,000.00 |
| Fixed Income | ARCELORMITTAL SA 6.125% DUE 06-01-2018 | 1,122,000.00 |
| Fixed Income | ARCELORMITTAL SA 6.75% DUE 03-01-2041 | 370,000.00 |
| Fixed Income | ARCELORMITTAL SA 6.75% DUE 03-01-2041 | 1,635,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | ARD FIN S A SECD PIK NT 144A 11.125% DUE06-01-2018/05-18-2011 BEO | 76,294.00 |
| Fixed Income | ARD FIN S A SECD PIK NT 144A 11.125% DUE06-01-2018/05-18-2011 BEO | 342,264.00 |
| Fixed Income | ARDAGH PACKAGING 9.125% DUE 10-15-2020 | 500,000.00 |
| Fixed Income | ARGENTINA(REP OF) 0%-IDX LK 15/12/35 EUR1 | 2,769,841.00 |
| Fixed Income | ARGENTINA(REP OF) 5.45%-VAR BDS 31/12/33EUR | 1,133,887.78 |
| Fixed Income | ARGENTINA(REP OF) 5.83% IDX/LKD 31/12/33ARS1 | 2,164,038.00 |
| Fixed Income | ARGENTINA(REP OF) 7% BDS 17/04/17 USD1000 | 2,229,487.00 |
| Fixed Income | ARGENTINA(REP OF) 8.28 BDS 31/12/2033 USD 8.28 DUE 12-31-2033 REG SF | 309,560.35 |
| Fixed Income | ARGENTINA(REP OF) PAR BD 2.5 DUE 12-31-2038/09-30-2029 REG | 762,407.00 |
| Fixed Income | ARVINMERITOR INC SR NT CONV 4% DUE 02-15-2027/02-15-2019 REG | 345,000.00 |
| Fixed Income | ARVINMERITOR INC SR NT CONV 4% DUE 02-15-2027/02-15-2019 REG | 1,480,000.00 |
| 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 | ASPECT SOFTWARE INC TRANCHE B TERM LOAN DUE 05-07-2016 BEO | 1,000,000.00 |
| Fixed Income | ASSURANT INC 6.75% DUE 02-15-2034 | 65,000.00 |
| Fixed Income | ASURION CORP TERM LN (1ST LIEN) - 2011 DUE 05-24-2018 BEO | 954,545.45 |
| Fixed Income | ASURION CORP TERM LN (1ST LIEN) - 2011 DUE 05-24-2018 BEO | 477,272.73 |
| Fixed Income | AT&T INC 3.875% DUE 08-15-2021 | 300,000.00 |
| Fixed Income | AT&T INC 3.875% DUE 08-15-2021 | 545,000.00 |
| Fixed Income | AT&T INC 4.85% DUE 02-15-2014 | 1,200,000.00 |
| Fixed Income | AT&T INC 5.55% DUE 08-15-2041 | 3,000,000.00 |
| Fixed Income | AT&T INC 5.8% DUE 02-15-2019 | 5,400,000.00 |
| Fixed Income | AT&T INC 5.8% DUE 02-15-2019 | 900,000.00 |
| Fixed Income | AT&T WIRELESS SVCS 8.75% DUE 03-01-2031 | 111,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | AT&T WIRELESS SVCS 8.75% DUE 03-01-2031 | 1,010,000.00 |
| Fixed Income | AUSTRALIA(CMNWLTH) 5.75% BDS 15/07/22 AUD1000 | 3,960,000.00 |
| Fixed Income | AUSTRALIA(CMNWLTH) 5.75% BDS 15/07/22 AUD1000 | 940,000.00 |
| Fixed Income | AUSTRALIAN GOVERNMENT 5.5% 21/04/2023 | 31,700,000.00 |
| Fixed Income | AUSTRALIAN GOVERNMENT 5.5% 21/04/2023 | 8,000,000.00 |
| Fixed Income | AVAYA INC TL DUE 10-26-2014 BEO | 199,477.02 |
| Fixed Income | AVAYA INC TLB3 DUE 10-24-2017 BEO | 920,797.48 |
| Fixed Income | AVIS BUDGET CAR 8.25% DUE 01-15-2019 | 400,000.00 |
| Fixed Income | AVIS BUDGET CAR 9.625% DUE 03-15-2018 | 29,000.00 |
| Fixed Income | AVIS BUDGET CAR 9.625% DUE 03-15-2018 | 130,000.00 |
| Fixed Income | AVIS BUDGET CAR 9.75% DUE 03-15-2020 | 184,000.00 |
| Fixed Income | AVIS BUDGET CAR 9.75% DUE 03-15-2020 | 816,000.00 |
| Fixed Income | AXIS BANK FRN MTN 06/22 USD | 100,000.00 |
| Fixed Income | AXTEL S A B DE C V 9% DUE 09-22-2019 | 205,000.00 |
| Fixed Income | AXTEL S A B DE C V 9% DUE 09-22-2019 | 905,000.00 |
| Fixed Income | AXTEL SAB DE CV 9% DUE 09-22-2019 | 200,000.00 |
| Fixed Income | AXTEL SAB DE CV 9% GTD NTS 22/09/19 USD'REG | 121,000.00 |
| Fixed Income | B & G FOODS INC 7.625 DUE 01-15-2018 | 115,000.00 |
| Fixed Income | B & G FOODS INC 7.625 DUE 01-15-2018 | 500,000.00 |
| Fixed Income | BAKERCORP DUE 06-01-2018 BEO | 1,247,500.00 |
| Fixed Income | BAKERCORP DUE 06-01-2018 BEO | 250,000.00 |
| Fixed Income | BAKRIE TELECOM TBK 11.5% DUE 05-07-2015 | 198,000.00 |
| Fixed Income | BALL CORP 6.75% DUE 09-15-2020 | 77,000.00 |
| Fixed Income | BALL CORP 6.75% DUE 09-15-2020 | 342,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | BANCO CREDITO DEL 5.375 DUE 09-16-2020 | 144,000.00 |
| Fixed Income | BANCO CRUZEIRO DO 8.875% DUE 09-22-2020 | 251,000.00 |
| Fixed Income | BANCO CRUZEIRO DO SUL SA 8.875% 22/09/2020 | 150,000.00 |
| 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 4.9% DUE 05-01-2013 | 145,000.00 |
| Fixed Income | BANK AMER CORP 5.65% DUE 05-01-2018 | 1,038,000.00 |
| Fixed Income | BANK AMER CORP 5.75% DUE 12-01-2017 | 3,785,000.00 |
| Fixed Income | BANK AMER CORP 5.75% DUE 12-01-2017 | 2,700,000.00 |
| Fixed Income | BANK AMER CORP 6.5% DUE 08-01-2016 | 600,000.00 |
| Fixed Income | BANK AMER CORP 6.5% DUE 09-15-2037 | 300,000.00 |
| Fixed Income | BANK AMER CORP 6.5% DUE 09-15-2037 | 1,400,000.00 |
| Fixed Income | BANK AMER CORP 7.625% DUE 06-01-2019 | 400,000.00 |
| Fixed Income | BANK AMER CORP MTN 6% DUE 09-01-2017 | 165,000.00 |
| Fixed Income | BANK AMER CORP VAR RT 2.85814% DUE 06-20-2032 | 1,315,045.29 |
| Fixed Income | BANK AMER CORP VAR RT 2.85814% DUE 06-20-2032 | 1,123,010.49 |
| Fixed Income | BANK OF INDIA MTN 6.994% 30/03/2049 | 102,000.00 |
| Fixed Income | BAPTIST HLTH S FLA 4.59% DUE 08-15-2021 | 940,000.00 |
| Fixed Income | BARCLAYS BK PLC SR GLOBAL NT 5 DUE 09-22-2016 | 5,200,000.00 |
| Fixed Income | BARCLAYS BK PLC SR NT 6.75 DUE 05-22-2019 | 635,000.00 |
| Fixed Income | BARCLAYS BK PLC SR NT 6.75 DUE 05-22-2019 | 1,600,000.00 |
| Fixed Income | BARRICK N AMER FIN 5.7% DUE 05-30-2041 | 180,000.00 |
| Fixed Income | BARRICK N AMER FIN 5.7% DUE 05-30-2041 | 575,000.00 |
| Fixed Income | BASIC ENERGY SVCS 7.75 DUE 02-15-2019 | 750,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | BASIC ENERGY SVCS 7.75 DUE 02-15-2019 | 250,000.00 |
| Fixed Income | BAYVIEW FINL REVOLVING AST TR 2004-B ASTBKD NT CL A-1 144A 3C7 05-28-2039 BEO | 2,175,460.72 |
| Fixed Income | BB&T CAP TR IV 6.82% DUE 06-12-2057 | 120,000.00 |
| Fixed Income | BB&T CAP TR IV 6.82% DUE 06-12-2057 | 530,000.00 |
| Fixed Income | BEAR STEARNS & CO 5.7% DUE 11-15-2014 | 900,000.00 |
| Fixed Income | BEAR STEARNS COS 7.25% DUE 02-01-2018 | 7,600,000.00 |
| Fixed Income | BEAR STEARNS COS 7.25% DUE 02-01-2018 | 2,000,000.00 |
| Fixed Income | BEAZER HOMES USA 9.125% DUE 06-15-2018 | 10,000.00 |
| Fixed Income | BEAZER HOMES USA 9.125% DUE 06-15-2018 | 40,000.00 |
| Fixed Income | BECTON DICKINSON & 3.125% DUE 11-08-2021 | 210,000.00 |
| Fixed Income | BECTON DICKINSON & 3.125% DUE 11-08-2021 | 675,000.00 |
| Fixed Income | BELLSOUTH TELECOMMUNICATIONS INC 7.0 DEBDUE 12-01-2095 BEO | 540,000.00 |
| Fixed Income | BELLSOUTH TELECOMMUNICATIONS INC STEP UPBD DUE 12-15-2045 RT=0 TIL 12-15-15 | 1,380,000.00 |
| Fixed Income | BERAU CAPITAL RESOURCES 12.5 DUE 07-08-2015 | 200,000.00 |
| Fixed Income | BERRY PLASTICS 1ST PRIORITY SR SECD NT 8.25 DUE 11-15-2015 | 45,000.00 |
| Fixed Income | BERRY PLASTICS 1ST PRIORITY SR SECD NT 8.25 DUE 11-15-2015 | 185,000.00 |
| Fixed Income | BHP BILLITON FIN 1.875% DUE 11-21-2016 | 300,000.00 |
| Fixed Income | BHP BILLITON FIN 1.875% DUE 11-21-2016 | 950,000.00 |
| Fixed Income | BIOMET INC 10% DUE 10-15-2017 | 132,000.00 |
| Fixed Income | BIOMET INC 10% DUE 10-15-2017 | 593,000.00 |
| Fixed Income | BIOSCRIP INC 10.25% DUE 10-01-2015 | 55,000.00 |
| Fixed Income | BIOSCRIP INC 10.25% DUE 10-01-2015 | 245,000.00 |
| Fixed Income | BJS WHSL CLUB INC TERM LOAN B DUE 09-27-2018 BEO | 1,000,000.00 |
| Fixed Income | BJS WHSL CLUB INC TERM LOAN B DUE 09-27-2018 BEO | 200,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | BK AMER FDG CORP SR NT 7.375 DUE 05-15-2014 | 323,000.00 |
| 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 NEW YORK MELLON 9.625 DUE 05-02-2021 | 403,947.50 |
| Fixed Income | BK OF AMER NA 6 DUE 10-15-2036 | 800,000.00 |
| Fixed Income | BLT FINANCE BV 7.5 DUE 05-15-2014 | 200,000.00 |
| Fixed Income | BM&FBOVESPA SA 5.5% NTS 16/07/20 USD'REGS' | 200,000.00 |
| Fixed Income | BOEING CAP CORP 2.125 DUE 08-15-2016 | 270,000.00 |
| Fixed Income | BOEING CAP CORP 2.125 DUE 08-15-2016 | 285,000.00 |
| Fixed Income | BOGOTA DISTRITO 9.75% SNR NTS 26/07/28 COP | 1,600,000,000.00 |
| Fixed Income | BOYD GAMING CORP 7.125% DUE 02-01-2016 | 300,000.00 |
| Fixed Income | BOYD GAMING CORP 9.125% DUE 12-01-2018 | 500,000.00 |
| Fixed Income | BOYD GAMING CORP 9.125% DUE 12-01-2018 | 150,000.00 |
| Fixed Income | BP CAP MKTS P L C 2.248% DUE 11-01-2016 | 180,000.00 |
| Fixed Income | BP CAP MKTS P L C 2.248% DUE 11-01-2016 | 575,000.00 |
| Fixed Income | BR MALLS INTL FIN 8.5% DUE 01-29-2049 | 50,000.00 |
| Fixed Income | BR PROPERTIES SA 9% DUE 10-29-2049 | 150,000.00 |
| 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(FED REP OF) 6% SNR BDS 17/01/2017USD | 623,000.00 |
| Fixed Income | BRAZIL(FED REP OF) 7.125 DUE 01-20-2037 REG | 167,000.00 |
| Fixed Income | BRAZIL(FED REP OF) 8.875% BDS 15/04/24 USD1000 | 578,000.00 |
| Fixed Income | BRAZIL(FED REP OF) GLOBAL BD 4.875% DUE 01-22-2021 REG | 1,332,000.00 |
| Fixed Income | BRAZIL(FED REP OF) GLOBAL BD 4.875% DUE 01-22-2021 REG | 295,000.00 |
| Fixed Income | BRAZIL(FED REP OF) GLOBAL BD 4.875% DUE 01-22-2021 REG | 940,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | BRAZIL(FED REP OF) GLOBAL BD 8.75% DUE 02-04-2025 REG | 224,000.00 |
| Fixed Income | BRAZIL(FED REP OF) T-BOND 7.875% DUE 03-07-2015 REG | 250,000.00 |
| Fixed Income | BRICKMAN GROUP HLDGS INC TRANCHE B TERM LN DUE 10-14-2016 BEO | 1,246,859.30 |
| Fixed Income | BRICKMAN GROUP HLDGS INC TRANCHE B TERM LN DUE 10-14-2016 BEO | 249,371.86 |
| Fixed Income | BRIGHTSTAR CORP 9.5% DUE 12-01-2016 | 60,000.00 |
| 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 |
| Fixed Income | BTA BANK JSC 10.75% 01/07/2018 | 529,534.00 |
| Fixed Income | BTA BK JSC BD STEP UP 07-01-2018 | 350,000.00 |
| Fixed Income | BUENOS AIRES PROV NT 144A 10.875% DUE 01-26-2021 BEO | 100,000.00 |
| Fixed Income | BUENOS AIRES PROV NT 144A 10.875% DUE 01-26-2021 BEO | 100,000.00 |
| Fixed Income | BUENOS AIRES PROV NT 144A 11.75% DUE 10-05-2015 BEO | 100,000.00 |
| Fixed Income | BUENOS AIRES PROV NT 144A 11.75% DUE 10-05-2015 BEO | 230,000.00 |
| Fixed Income | BURL COAT FACTORY 10% DUE 02-15-2019 | 60,000.00 |
| Fixed Income | BURL COAT FACTORY 10% DUE 02-15-2019 | 270,000.00 |
| Fixed Income | BURL COAT FACTORY 10% DUE 02-15-2019 | 100,000.00 |
| Fixed Income | BURL COAT FACTORY 10% DUE 02-15-2019 | 430,000.00 |
| Fixed Income | CABLEVISION SYS 8.625% DUE 09-15-2017 | 50,000.00 |
| 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 | 120,000.00 |
| Fixed Income | CABLEVISION SYS SR NT 8 DUE 04-15-2020 | 525,000.00 |
| Fixed Income | CAESARS ENTMT INC TERM LOAN B DUE 04-21-2017 BEO | 92,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | CAESARS ENTMT INC TERM LOAN B DUE 04-21-2017 BEO | 416,000.00 |
| 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 | 240,000.00 |
| 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 | 400,000.00 |
| Fixed Income | CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 | 1,435,000.00 |
| Fixed Income | CALPINE CORPORATION TERM LOAN B DUE 03-31-2018 BEO | 498,746.87 |
| Fixed Income | CANADA GOVT BD 2.75% 01/09/2016 | 745,000.00 |
| Fixed Income | CANADA GOVT BD 2.75% 01/09/2016 | 3,310,000.00 |
| Fixed Income | CANADA GOVT USD BD 2.375% DUE 09-10-2014REG | 1,135,000.00 |
| Fixed Income | CANADA GOVT USD BD 2.375% DUE 09-10-2014REG | 3,405,000.00 |
| Fixed Income | CANADA HOUSING TRUST 2.75% 15/12/2015 | 140,000.00 |
| Fixed Income | CANADA HOUSING TRUST 2.75% 15/12/2015 | 630,000.00 |
| Fixed Income | CAP 1 BK USA NATL 8.8% DUE 07-15-2019 | 670,000.00 |
| Fixed Income | CAP 1 BK USA NATL 8.8% DUE 07-15-2019 | 1,000,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | CAP 1 FINL CORP 2.125% DUE 07-15-2014 | 620,000.00 |
| Fixed Income | CAP 1 FINL CORP 2.125% DUE 07-15-2014 | 1,985,000.00 |
| Fixed Income | CAP CANA SA 10 DUE 04-30-2016 BD IN DEFAULT | 180,230.00 |
| Fixed Income | CAPSUGEL HOLDINGS US INC TERM LOAN B 01 AUG 2018 | 1,000,000.00 |
| Fixed Income | CAPSUGEL HOLDINGS US INC TERM LOAN B 01 AUG 2018 | 500,000.00 |
| 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 | CARRIZO OIL & GAS 8.625 DUE 10-15-2018 | 70,000.00 |
| Fixed Income | CARRIZO OIL & GAS 8.625 DUE 10-15-2018 | 306,000.00 |
| Fixed Income | CASCADES INC 7.75% DUE 12-15-2017 | 143,000.00 |
| Fixed Income | CASCADES INC 7.75% DUE 12-15-2017 | 632,000.00 |
| Fixed Income | CASE NEW HOLLAND INC SR NT 7.875 12-1-2017 | 200,000.00 |
| Fixed Income | CASE NEW HOLLAND INC SR NT 7.875 12-1-2017 | 880,000.00 |
| Fixed Income | CASTLE 2003-1 TR 8.29% DUE 05-15-2027 | 330,299.10 |
| Fixed Income | CASTLE TR II 8.26% DUE 11-15-2026 | 731,413.22 |
| Fixed Income | CATALENT PHARMA SOLUTION DTD 10-15-2007 9.5 DUE 04-15-2015 | 95,000.00 |
| Fixed Income | CATALENT PHARMA SOLUTION DTD 10-15-2007 9.5 DUE 04-15-2015 | 430,000.00 |
| Fixed Income | CATALENT PHARMA SOLUTIONS INC (F/K/A CARDINAL HEALTH 409 INC.) TL 10 APR 14 | 65,000.00 |
| Fixed Income | CATALENT PHARMA SOLUTIONS INC (F/K/A CARDINAL HEALTH 409 INC.) TL 10 APR 14 | 285,000.00 |
| Fixed Income | CATERPILLAR INC 5.2% DUE 05-27-2041 | 270,000.00 |
| Fixed Income | CATERPILLAR INC 5.2% DUE 05-27-2041 | 900,000.00 |
| Fixed Income | CCO HLDGS LLC / 6.5% DUE 04-30-2021 | 250,000.00 |
| Fixed Income | CCO HLDGS LLC / 7% DUE 01-15-2019 | 235,000.00 |
| Fixed Income | CCO HLDGS LLC / 7% DUE 01-15-2019 | 1,040,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | CCO HLDGS LLC / 7.25% DUE 10-30-2017 | 1,000,000.00 |
| Fixed Income | CCO HLDGS LLC / 7.375% DUE 06-01-2020 | 50,000.00 |
| Fixed Income | CCO HLDGS LLC / 7.375% DUE 06-01-2020 | 210,000.00 |
| Fixed Income | CCO HLDGS LLC / 7.375% DUE 06-01-2020 | 72,000.00 |
| Fixed Income | CCO HLDGS LLC / 7.375% DUE 06-01-2020 | 328,000.00 |
| Fixed Income | CCO HLDGS LLC / 8.125% DUE 04-30-2020 | 274,000.00 |
| Fixed Income | CCO HLDGS LLC / 8.125% DUE 04-30-2020 | 1,206,000.00 |
| Fixed Income | CDN NAT RES LTD 5.9% DUE 02-01-2018 | 625,000.00 |
| Fixed Income | CDW CORPORATION NON-EXTENDED TERM LOA DUE 10-10-2014 BEO | 1,000,000.00 |
| Fixed Income | CDW CORPORATION NON-EXTENDED TERM LOA DUE 10-10-2014 BEO | 250,000.00 |
| Fixed Income | CDW LLC / CDW FIN 8.5 DUE 04-01-2019 | 84,000.00 |
| Fixed Income | CDW LLC / CDW FIN 8.5 DUE 04-01-2019 | 366,000.00 |
| 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 | CELERITY CLO LTD FIFTH PRIORITY NT CL E FLTG 144A 03-30-2016/03-30-2011 BEO | 716,376.28 |
| Fixed Income | CELULOSA ARAUCO Y 5% DUE 01-21-2021 | 20,000.00 |
| Fixed Income | CELULOSA ARAUCO Y 5% DUE 01-21-2021 | 90,000.00 |
| Fixed Income | CEMEX S A B DE C V 5.3034 DUE 09-01-2014 | 197,000.00 |
| Fixed Income | CEMEX S A B DE C V 9% DUE 01-11-2018 | 100,000.00 |
| Fixed Income | CEMEX S.A.B. DE 9% DUE 01-11-2018 | 100,000.00 |
| Fixed Income | CEMEX SA 9.25 DUE 05-12-2020 | 220,000.00 |
| Fixed Income | CENT GARDEN & PET 8.25% DUE 03-01-2018 | 75,000.00 |
| Fixed Income | CENT GARDEN & PET 8.25% DUE 03-01-2018 | 325,000.00 |
| Fixed Income | CENTERPOINT ENERGY 7% DUE 03-01-2014 | 200,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | CENTERPOINT ENERGY 7% DUE 03-01-2014 | 1,150,000.00 |
| Fixed Income | CENTURYLINK INC 6.45% DUE 06-15-2021 | 584,000.00 |
| Fixed Income | CENTURYLINK INC 6.45% DUE 06-15-2021 | 2,596,000.00 |
| Fixed Income | CENTURYLINK INC 7.6% DUE 09-15-2039 | 770,000.00 |
| Fixed Income | CENTURYLINK INC 7.6% DUE 09-15-2039 | 3,425,000.00 |
| Fixed Income | CERIDIAN CORP CERIDIAN CORP DUE 11-09-2014 BEO | 744,884.92 |
| Fixed Income | CHAPARRAL ENERGY INC SR NT 9.875 10-1-2020 | 200,000.00 |
| Fixed Income | CHAPARRAL ENERGY INC SR NT 9.875 10-1-2020 | 880,000.00 |
| Fixed Income | CHAPARRAL ENERGY INC SR NT STEP UP 02-01-2017 02-01-2012 | 250,000.00 |
| Fixed Income | CHES ENERGY CORP 6.125% DUE 02-15-2021 | 432,000.00 |
| Fixed Income | CHES ENERGY CORP 6.125% DUE 02-15-2021 | 1,918,000.00 |
| Fixed Income | CHES ENERGY CORP CONTINGENT SR NT CONV 2.5 DUE 05-15-2037 REG | 300,000.00 |
| Fixed Income | CHES ENERGY CORP CONTINGENT SR NT CONV 2.5 DUE 05-15-2037 REG | 100,000.00 |
| Fixed Income | CHES ENERGY SR NT 6.625 DUE 08-15-2020 | 57,000.00 |
| Fixed Income | CHES ENERGY SR NT 6.625 DUE 08-15-2020 | 252,000.00 |
| Fixed Income | CHEVRON PHILLIPS 4.75% DUE 02-01-2021 | 265,000.00 |
| Fixed Income | CHEVRON PHILLIPS 4.75% DUE 02-01-2021 | 835,000.00 |
| Fixed Income | CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE | 2,100,000.00 |
| 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 | CHRYSLER GROUP LLC 8.25% DUE 06-15-2021 | 400,000.00 |
| Fixed Income | CHRYSLER GROUP LLC 8.25% DUE 06-15-2021 | 1,800,000.00 |
| Fixed Income | CHS / CMNTY HLTH 8.875% DUE 07-15-2015 | 215,000.00 |
| Fixed Income | CHS / CMNTY HLTH 8.875% DUE 07-15-2015 | 953,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | CHS / CMNTY HLTH 8.875% DUE 07-15-2015 | 115,000.00 |
| Fixed Income | CHS / CMNTY HLTH 8.875% DUE 07-15-2015 | 520,000.00 |
| Fixed Income | CIGNA CORP 4.5 DUE 03-15-2021 | 140,000.00 |
| Fixed Income | CIGNA CORP 4.5 DUE 03-15-2021 | 835,000.00 |
| Fixed Income | CIN BELL INC NEW 8.25% DUE 10-15-2017 | 38,000.00 |
| Fixed Income | CIN BELL INC NEW 8.25% DUE 10-15-2017 | 170,000.00 |
| 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 | CIN BELL SR SUB NT 8.75 DUE 03-15-2018 | 45,000.00 |
| Fixed Income | CIN BELL SR SUB NT 8.75 DUE 03-15-2018 | 190,000.00 |
| Fixed Income | CINEMARK USA INC 7.375% DUE 06-15-2021 | 145,000.00 |
| Fixed Income | CINEMARK USA INC 7.375% DUE 06-15-2021 | 639,000.00 |
| 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 | CIT RV TR 6.44% DUE 03-15-2017 | 165,328.44 |
| Fixed Income | CIT RV TR 6.44% DUE 03-15-2017 | 240,357.01 |
| Fixed Income | CITIGROUP FDG INC BRAZIL CR 10.0% 20/06/2012 | 3,800.00 |
| Fixed Income | CITIGROUP FUNDING INC 144A VAR RT DUE 25/7/2024 | 379,000,000.00 |
| Fixed Income | CITIGROUP INC 5.3% DUE 10-17-2012 | 550,000.00 |
| Fixed Income | CITIGROUP INC 5.5% DUE 04-11-2013 | 2,155,000.00 |
| Fixed Income | CITIGROUP INC 5.85% DUE 12-11-2034 | 180,000.00 |
| Fixed Income | CITIGROUP INC 5.85% DUE 12-11-2034 | 490,000.00 |
| Fixed Income | CITIGROUP INC 6% DUE 08-15-2017 | 300,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | CITIGROUP INC 6% DUE 08-15-2017 | 2,400,000.00 |
| Fixed Income | CITIGROUP INC 6.01% DUE 01-15-2015 | 3,800,000.00 |
| Fixed Income | CITIGROUP INC 6.01% DUE 01-15-2015 | 655,000.00 |
| Fixed Income | CITIGROUP INC 6.01% DUE 01-15-2015 | 1,595,000.00 |
| Fixed Income | CITIGROUP INC 6.125% DUE 05-15-2018 | 1,478,000.00 |
| Fixed Income | CITIGROUP INC 6.125% DUE 08-25-2036 | 1,000,000.00 |
| Fixed Income | CITIGROUP INC 6.125% DUE 11-21-2017 | 6,800,000.00 |
| Fixed Income | CITIGROUP INC 6.125% DUE 11-21-2017 | 300,000.00 |
| Fixed Income | CITIGROUP INC 6.5% DUE 08-19-2013 | 6,400,000.00 |
| Fixed Income | CITIGROUP INC SUB NT 5% DUE 09-15-2014 | 185,000.00 |
| Fixed Income | CITIGROUP INC SUB NT 5% DUE 09-15-2014 | 1,102,000.00 |
| Fixed Income | CITIZENS 7.125% DUE 03-15-2019 | 750,000.00 |
| Fixed Income | CITIZENS 7.125% DUE 03-15-2019 | 250,000.00 |
| 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 | CLEAR CHANNEL 10.75% DUE 08-01-2016 | 180,000.00 |
| Fixed Income | CLEAR CHANNEL 10.75% DUE 08-01-2016 | 795,000.00 |
| Fixed Income | CLEAR CHANNEL 5.75% DUE 01-15-2013 | 195,000.00 |
| Fixed Income | CLEAR CHANNEL 5.75% DUE 01-15-2013 | 870,000.00 |
| Fixed Income | CLEAR CHANNEL 9.25% DUE 12-15-2017 | 84,000.00 |
| Fixed Income | CLEAR CHANNEL 9.25% DUE 12-15-2017 | 371,000.00 |
| Fixed Income | CLEAR CHANNEL COMMUNICATIONS INC 11% DUE08-01-2016/08-01-2011 BEO | 155,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | CLEAR CHANNEL COMMUNICATIONS INC 11% DUE08-01-2016/08-01-2011 BEO | 700,000.00 |
| Fixed Income | CLEAR CHANNEL COMMUNICATIONS INC DUE 11-13-2015 BEO | 85,000.00 |
| Fixed Income | CLEAR CHANNEL COMMUNICATIONS INC DUE 11-13-2015 BEO | 365,000.00 |
| 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 | 200,000.00 |
| Fixed Income | CMO BANC AMER MTG TR 2007 4 MTG PASS THRU CTF CL A-SB DUE 02-10-2051 REG | 1,122,000.00 |
| Fixed Income | CMO BEAR STEARNS ARM TR SER 2004-10 CL I2A3 DUE 01-25-2035 BEO | 4,815,235.33 |
| Fixed Income | CMO BEAR STEARNS ARM TR SER 2005-5 CL A2FLT RT DUE 08-25-2035 BEO | 201,815.72 |
| Fixed Income | CMO BEAR STEARNS ARM TR SER 2005-5 CL A2FLT RT DUE 08-25-2035 BEO | 884,884.37 |
| 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 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 COMMERICAL MTG TR SERIES2005-C1 CLASS-A4 DUE 07-15-2044 BEO | 110,000.00 |
| Fixed Income | CMO CD 2005-CD1 COMMERICAL MTG TR SERIES2005-C1 CLASS-A4 DUE 07-15-2044 BEO | 490,000.00 |
| Fixed Income | CMO CD 2007-CD4 COML MTG TR MTG PASSTHRUCTF CL A-4 VAR 12-11-2049 BEO | 185,000.00 |
| Fixed Income | CMO CD 2007-CD4 COML MTG TR MTG PASSTHRUCTF CL A-4 VAR 12-11-2049 BEO | 980,000.00 |
| Fixed Income | CMO CD 2007-CD5 MTG TR DUE 11-15-2044 BEO | 475,000.00 |
| Fixed Income | CMO CD 2007-CD5 MTG TR DUE 11-15-2044 BEO | 1,220,556.00 |
| Fixed Income | CMO CITIGROUP COML MTG TR 2006-C4 VAR RT PTHRU CTF CL A-3 DUE 3-15-49 REG | 120,000.00 |

# KTYRS Holdings Report

| 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 | 540,000.00 |
| Fixed Income | CMO CITIGROUP COML MTG TR 2007-C6 MTG PASS THRU CTF CL A-2 DUE 12-10-2049 REG | 120,000.00 |
| Fixed Income | CMO CITIGROUP COML MTG TR 2008-C7 COML MTG PASSTHRU CTF A-2B DUE 12-10-2049 REG | 3,793,893.34 |
| Fixed Income | CMO CITIGROUP COML MTG TR 2008-C7 COML MTG PASSTHRU CTF A-2B DUE 12-10-2049 REG | 1,659,828.34 |
| 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 COMMERCIAL MTG TR 2006-GG7 CL A-M VAR RT DUE 07-10-2038 | 60,000.00 |
| Fixed Income | CMO COMMERCIAL MTG TR 2006-GG7 CL A-M VAR RT DUE 07-10-2038 | 270,000.00 |
| Fixed Income | CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2003-C3 CL A5 3.936 5-15-38 | 7,299,999.96 |
| Fixed Income | CMO CR SUISSE COML MTG TR SER 2007-C3 VAR RT DUE 06-15-2039 REG | 430,000.00 |
| Fixed Income | CMO CREDIT SUISSE 1ST BSTN MTG SECS CORP2004-AR8 CL 2-A-1 VAR DUE 09-25-2034 REG | 1,161,561.14 |
| Fixed Income | CMO GE COML MTG CORP 2004-C3 CL A-4 5.189% DUE 07-10-2039 REG | 2,100,000.01 |
| Fixed Income | CMO GE COML MTG CORP GECMC 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 GECMC 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 | 2,619,141.55 |
| Fixed Income | CMO GS MTG SECS CORP 2004-5 MTG PASSTHRUCTF CL 2A1 VAR DUE 05-25-2034 REG | 398,035.05 |
| 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 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 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 | 495,000.00 |
| Fixed Income | CMO J P MORGAN CHASE COML MTG SECS TR 2006-LDP7 CL A-M DUE 04-15-2045 REG | 170,000.00 |
| Fixed Income | CMO J P MORGAN CHASE COML MTG SECS TR 2006-LDP7 CL A-M DUE 04-15-2045 REG | 740,000.00 |
| Fixed Income | CMO J P MORGAN CHASE COML MTG SECS TR 2006-LDP7 CL A-M DUE 04-15-2045 REG | 1,855,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | CMO J P MORGAN CHASE COML MTG SECS TR 2007 C 5.688 DUE 02-12-2051 REG | 630,000.00 |
| 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 CL 3A2 FLTRT DUE 07-25-2035 REG | 66,460.55 |
| Fixed Income | CMO J P MORGAN MTG TR SER 2006-A2 CL 1-A-1 FLT RT DUE 04-25-2036 REG | 736,072.95 |
| Fixed Income | CMO LB-UBS COML MTG TR 2004-C8 COML MTG PASSTHRU CTF CL F DUE 12-15-2039 VAR | 158,000.00 |
| 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 | 50,000.00 |
| Fixed Income | CMO MERRILL LYNCH MTG INVS INC 2005-A2 CL A-2 ADJ DUE 02-25-2035 REG | 1,204,674.00 |
| Fixed Income | CMO MERRILL LYNCH MTG INVS INC SER 98-C1-CTL CL A-3 11-15-2026 BEO | 2,961,868.20 |
| 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 | 264,096.05 |
| 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 2006-HQ9 CL A-3 5.712 DUE 07-12-2044 REG | 365,000.00 |
| Fixed Income | CMO MORGAN STANLEY CAP I TR 2006-IQ-11 2006-IQ11 CL-A3 VAR DUE 10-15-2042 REG | 741,487.25 |
| Fixed Income | CMO MORGAN STANLEY MTG LN TR 2006-3AR 3A1 VAR RT 03-25-2036 | 359,778.06 |
| 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 WELLS FARGO MTG BACKED SECS 2006-AR7TR DUE 05-25-2036 REG | 17,370.62 |
| Fixed Income | CMO WELLS FARGO MTG BACKED SECURITES 2005-AR CL II-A-1 4.18584 DUE 03-25-2035 | 86,169.35 |
| Fixed Income | CMO WELLS FARGO MTG BACKED SECURITES 2005-AR CL II-A-1 4.18584 DUE 03-25-2035 | 382,376.46 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 | COCA-COLA CO/ 1.8 DUE 09-01-2016 | 435,000.00 |
| Fixed Income | COCA-COLA CO/ 1.8 DUE 09-01-2016 | 1,085,000.00 |
| 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 | COLFAX CORP TERM LOAN B DUE 09-12-2018 BEO | 1,000,000.00 |
| Fixed Income | COLFAX CORP TERM LOAN B DUE 09-12-2018 BEO | 200,000.00 |
| Fixed Income | COLOMBIA (REP OF) BDS 7.375% 18/09/2037 | 896,000.00 |
| Fixed Income | COLOMBIA(REP OF) 7.375% SNR 18/03/19 USD1000 | 1,030,000.00 |
| Fixed Income | COLOMBIA(REP OF) 8.125 DUE 05-21-2024 REG | 1,700,000.00 |
| Fixed Income | COLOMBIA(REP OF) 9.85% SNR BDS 28/06/27 COP | 1,400,000,000.00 |
| Fixed Income | COLOMBIA(REPUBLIC OF) GLOBAL BD 4.375% DUE 07-12-2021 REG | 200,000.00 |
| Fixed Income | COLOMBIA(REPUBLIC OF) GLOBAL BD 4.375% DUE 07-12-2021 REG | 445,000.00 |
| Fixed Income | COLUMBIA / HCA 7.69% DUE 06-15-2025 | 5,000.00 |
| Fixed Income | COLUMBIA / HCA 7.69% DUE 06-15-2025 | 15,000.00 |
| 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 | 110,000.00 |
| Fixed Income | COLUMBIA / HCA HEALTHCARE CORP MEDIUM TERM NTS BOOK ENTRY 7.75% DUE 07-15-2036 | 15,000.00 |
| Fixed Income | COLUMBIA / HCA HEALTHCARE CORP MEDIUM TERM NTS BOOK ENTRY 7.75% DUE 07-15-2036 | 70,000.00 |
| Fixed Income | COLUMBIA /HCA HEALTHCARE CORP 7.05 DEB DUE 12-01-2027 | 25,000.00 |
| Fixed Income | COLUMBIA /HCA HEALTHCARE CORP 7.05 DEB DUE 12-01-2027 | 110,000.00 |
| Fixed Income | COLUMBIA 7.5% DUE 12-15-2023 | 5,000.00 |
| Fixed Income | COLUMBIA 7.5% DUE 12-15-2023 | 30,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 | COLUMBUS INTL INC 11.5% DUE 11-20-2014 | 202,000.00 |
| Fixed Income | COMCAST CORP NEW 4.95% DUE 06-15-2016 | 25,000.00 |
| Fixed Income | COMCAST CORP NEW 4.95% DUE 06-15-2016 | 115,000.00 |
| Fixed Income | COMCAST CORP NEW 5.7% DUE 05-15-2018 | 255,000.00 |
| Fixed Income | COMCAST CORP NEW 5.7% DUE 05-15-2018 | 60,000.00 |
| Fixed Income | COMCAST CORP NEW 6.3% DUE 11-15-2017 | 900,000.00 |
| Fixed Income | COMMSCOPE INC TERM LOAN DUE 01-14-2018 BEO | 1,245,000.00 |
| Fixed Income | COMMSCOPE INC TERM LOAN DUE 01-14-2018 BEO | 250,000.00 |
| Fixed Income | COMMUNITY HEALTH SVC INC DELAYED DRAW TERM LOAN DUE 07-25-2014 BEO | 46,239.74 |
| Fixed Income | COMMUNITY HEALTH SVC INC DELAYED DRAW TERM LOAN DUE 07-25-2014 BEO | 23,119.88 |
| Fixed Income | COMMUNITY HEALTH SYS INC TERM LOAN B FUNDED DUE 07-25-2014 BEO | 901,236.34 |
| Fixed Income | COMMUNITY HEALTH SYS INC TERM LOAN B FUNDED DUE 07-25-2014 BEO | 450,618.16 |
| Fixed Income | COMPAGNIE GENERALE DE GEOPHYSIQUE VERITAS SR NT 6.5 DUE 06-01-2021 | 700,000.00 |
| 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 | CONSOL ENERGY INC 8.25 DUE 04-01-2020 | 168,000.00 |
| Fixed Income | CONSOL ENERGY INC 8.25 DUE 04-01-2020 | 752,000.00 |
| Fixed Income | CONTIMORTGAGE HOME EQTY LN TR SER 1997-4CL B1F 7.33 ABS PASSTHRU CTF 10-15-2028 | 256,541.87 |
| Fixed Income | CONTINENTAL AIRLS PASSTHRU TR 2007-1A 5.983 DUE 04-19-2022 | 5,349,141.31 |
| Fixed Income | CONTL AIRLS PASS 7.25% DUE 11-10-2019 | 926,858.81 |
| Fixed Income | CONTL AIRLS PASS 9% DUE 07-08-2016 | 912,063.38 |
| Fixed Income | CONTL RES INC 7.125% DUE 04-01-2021 | 24,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | CONTL RES INC 7.125% DUE 04-01-2021 | 108,000.00 |
| Fixed Income | CONTL RES INC 8.25% DUE 10-01-2019 | 32,000.00 |
| Fixed Income | CONTL RES INC 8.25% DUE 10-01-2019 | 144,000.00 |
| Fixed Income | CONVATEC INC TERM LOAN 22 DEC 2016 | 1,488,750.00 |
| Fixed Income | COPANO ENERGY L L 7.125% DUE 04-01-2021 | 250,000.00 |
| 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 USD | 235,000.00 |
| 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 | CORPORACION ANDINA DE FOMENTO NT 5.75% DUE 01-12-2017 BEO | 1,260,000.00 |
| 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 | COUNCIL OF EUR DEV 5.25% BDS 27/05/13 AUD1000 | 160,000.00 |
| Fixed Income | COUNCIL OF EUR DEV 5.25% BDS 27/05/13 AUD1000 | 660,000.00 |
| Fixed Income | COUNTRYWIDE FINL 6.25% DUE 05-15-2016 | 3,000,000.00 |
| Fixed Income | COUNTRYWIDE FINL CORP MTN TRANCHE # TR 00160 VAR RT DUE 05-07-2012 | 1,379,000.00 |
| Fixed Income | COUNTRYWIDE HOME EQUITY LN TR SER 2004-ICL A 02-15-2034/01-15-2008 REG | 633,728.40 |
| Fixed Income | COUNTRYWIDE HOME EQUITY LN TR SER 2004-ICL A 02-15-2034/01-15-2008 REG | 170,573.17 |
| Fixed Income | CPS AUTO 10.5% DUE 03-15-2019 | 393,000.00 |
| Fixed Income | CREDIT SUISSE AG SR MTN BK ENTRY TRANCHE# TR 00001 5.5 DUE 05-01-14 | 631,000.00 |
| Fixed Income | CRICKET 7.75% DUE 05-15-2016 | 104,000.00 |
| Fixed Income | CRICKET 7.75% DUE 05-15-2016 | 466,000.00 |
| Fixed Income | CRICKET COMMUNICATIONS INC 7.75 DUE 10-15-2020/01-14-2011 REG | 83,000.00 |
| Fixed Income | CRICKET COMMUNICATIONS INC 7.75 DUE 10-15-2020/01-14-2011 REG | 367,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | CROATIA BNDS 144A 6.375% 24/03/2021 | 674,000.00 |
| Fixed Income | CROATIA(REP OF) 6.625% NTS 14/7/20 USD'REGS | 351,000.00 |
| Fixed Income | CUMULUS MEDIA INC DUE 03-18-2019 BEO | 750,000.00 |
| Fixed Income | CUMULUS MEDIA INC DUE 03-18-2019 BEO | 250,000.00 |
| Fixed Income | CUMULUS MEDIA INC DUE 03-18-2019 BEO | 115,000.00 |
| Fixed Income | CUMULUS MEDIA INC DUE 03-18-2019 BEO | 520,000.00 |
| Fixed Income | CWABS INC 2004-A REVOLVING HOME EQUITY LN ASSET 04-15-2030 REG | 1,512,998.35 |
| Fixed Income | CWABS INC 2004-O REVOLVING HOME EQUITY LN ASSET 02-15-2034 REG | 783,315.15 |
| Fixed Income | CWABS INC 2005-12 CL 2A5 VAR RT 01-25-2036 REG | 436,059.77 |
| Fixed Income | CWABS INC 2005-12 CL 2A5 VAR RT 01-25-2036 REG | 640,108.53 |
| Fixed Income | CWHEQ INC 2005-C REVOLVING HOME EQUITY LN ASSET 07-15-2035 REG | 2,806,244.25 |
| Fixed Income | CWHEQ REVOLVING HOME EQUITY LN TR SER 2006-I AST BKD NT CL 2-A 01-15-2037 BEO | 568,107.73 |
| Fixed Income | DANA HLDG CORP 6.75% DUE 02-15-2021 | 500,000.00 |
| Fixed Income | DANA HLDG CORP 6.75% DUE 02-15-2021 | 201,000.00 |
| Fixed Income | DANA HLDG CORP 6.75% DUE 02-15-2021 | 891,000.00 |
| 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 | DEAN FOODS CO NEW 7% DUE 06-01-2016 | 285,000.00 |
| Fixed Income | DEAN FOODS CO NEW 7% DUE 06-01-2016 | 1,255,000.00 |
| Fixed Income | DEL MONTE CORP 7.625 DUE 02-15-2019 | 395,000.00 |
| Fixed Income | DEL MONTE CORP 7.625 DUE 02-15-2019 | 1,756,000.00 |
| Fixed Income | DEL MONTE CORP HYBRID TL DUE 03-08-2018 BEO | 1,496,249.99 |
| Fixed Income | DELPHI CORP MEDIUM TERM NOTE 5.875% DUE 05-15-2019/05-17-2011 | 380,000.00 |
| Fixed Income | DELPHI CORP MEDIUM TERM NOTE 5.875% DUE 05-15-2019/05-17-2011 | 1,680,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | DELTA AIR LINES 6.821% DUE 08-10-2022 | 26,471.92 |
| Fixed Income | DELTA AIR LINES 6.821% DUE 08-10-2022 | 117,232.77 |
| Fixed Income | DELTA AIR LINES INC TERM LN DUE 04-20-2017 BEO | 130,000.00 |
| Fixed Income | DELTA AIR LINES INC TERM LN DUE 04-20-2017 BEO | 570,000.00 |
| Fixed Income | DEUTSCHE BK AG LONDON MEDIUM TERM SR BK 9.375 MTN 12/2/18 USD 9.375 DUE 2-13-18 | 897,000.00 |
| Fixed Income | DEVON ENERGY CORP 2.4% DUE 07-15-2016 | 255,000.00 |
| Fixed Income | DEXIA CR LOC SOCIETE ANONYME NT 144A 2.75% DUE 01-10-2014 BEO | 21,600,000.00 |
| Fixed Income | DEXIA CR LOC SOCIETE ANONYME NT 144A 2.75% DUE 01-10-2014 BEO | 2,700,000.00 |
| Fixed Income | DIGICEL GROUP LTD 10.50 DUE 04-15-2018 | 225,000.00 |
| Fixed Income | DIGICEL LIMITED 8.25% DUE 09-01-2017 | 100,000.00 |
| Fixed Income | DIGITALGLOBE INC TERM LOAN DUE 10-12-2018 BEO | 1,000,000.00 |
| Fixed Income | DIGITALGLOBE INC TERM LOAN DUE 10-12-2018 BEO | 150,000.00 |
| 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 | 35,000.00 |
| Fixed Income | DILLARDS INC 7.75% DUE 07-15-2026 | 150,000.00 |
| Fixed Income | DIRECTV HLDGS LLC 7.625% DUE 05-15-2016 | 1,675,000.00 |
| Fixed Income | DIRECTV HLDGS/FING 6 DUE 08-15-2040 | 175,000.00 |
| Fixed Income | DIRECTV HLDGS/FING 6 DUE 08-15-2040 | 410,000.00 |
| Fixed Income | DISCOVER FINL SVCS 10.25% DUE 07-15-2019 | 80,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | DISCOVER FINL SVCS 10.25% DUE 07-15-2019 | 365,000.00 |
| Fixed Income | DISH DBS CORP 6.75% DUE 06-01-2021 | 750,000.00 |
| Fixed Income | DISH DBS CORP 6.75% DUE 06-01-2021 | 250,000.00 |
| Fixed Income | DISH DBS CORP 6.75% DUE 06-01-2021 | 233,000.00 |
| Fixed Income | DISH DBS CORP 6.75% DUE 06-01-2021 | 1,033,000.00 |
| 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 | 155,000.00 |
| Fixed Income | DISH DBS CORP SR NT 7.875 DUE 09-01-2019 | 680,000.00 |
| Fixed Income | DJO FIN LLC / DJO 7.75% DUE 04-15-2018 | 250,000.00 |
| 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 | DONNELLEY R R & 7.25% DUE 05-15-2018 | 150,000.00 |
| Fixed Income | DONNELLEY R R & 7.625% DUE 06-15-2020 | 250,000.00 |
| Fixed Income | DP WORLD 6.85% BDS 02/07/37 USD REGS | 350,000.00 |
| 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 HOLD COMM OP 6% MTN SNR 01/02/2017GBP | 150,000.00 |
| Fixed Income | DUKE ENERGY 1.75% DUE 12-15-2016 | 370,000.00 |
| Fixed Income | DUKE ENERGY 1.75% DUE 12-15-2016 | 1,175,000.00 |
| Fixed Income | E TRADE FINL CORP 6.75 DUE 06-01-2016 | 35,000.00 |
| Fixed Income | E TRADE FINL CORP 6.75 DUE 06-01-2016 | 150,000.00 |
| Fixed Income | E TRADE FINL CORP FORMERLY E TRADE GROU SPG LIEN CORP 12.5 DUE 11-30-2017 | 240,000.00 |
| Fixed Income | E TRADE FINL CORP FORMERLY E TRADE GROU SPG LIEN CORP 12.5 DUE 11-30-2017 | 1,065,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | EACCESS LTD 144A 8.375% DUE 01/04/2018 | 400,000.00 |
| Fixed Income | ECOLAB INC 3% DUE 12-08-2016 | 370,000.00 |
| Fixed Income | ECOLAB INC 3% DUE 12-08-2016 | 1,165,000.00 |
| Fixed Income | EDISON MISSION ENERGY SR NT 7.5% DUE 06-15-2013/11-09-2006 | 75,000.00 |
| Fixed Income | EDISON MISSION ENERGY SR NT 7.5% DUE 06-15-2013/11-09-2006 | 335,000.00 |
| Fixed Income | EDUCATION MANAGEMENT LLC/CORP TRANCHE C-2 TERM DUE 06-01-2016 BEO | 990,657.96 |
| Fixed Income | EKSPORTFINANS A S A MEDIUM TERM NTS TRANCHE # TR 00716 2 09-15-2015 | 140,000.00 |
| Fixed Income | EKSPORTFINANS A S A MEDIUM TERM NTS TRANCHE # TR 00716 2 09-15-2015 | 610,000.00 |
| Fixed Income | EL PASO CORP 6.5 SR NT DUE 09-15-2020 | 364,000.00 |
| Fixed Income | EL PASO CORP 6.5 SR NT DUE 09-15-2020 | 1,618,000.00 |
| Fixed Income | EL PASO CORP 7.25% DUE 06-01-2018 | 38,000.00 |
| Fixed Income | EL PASO CORP 7.25% DUE 06-01-2018 | 170,000.00 |
| Fixed Income | EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO | 10,000.00 |
| Fixed Income | EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO | 42,000.00 |
| Fixed Income | EL SALVADOR(REP OF 7.65% BDS 15/06/35 USD'REGS | 942,000.00 |
| 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 | ELIZABETH ARDEN INC SR NT 7.375 DUE 03-15-2021 | 750,000.00 |
| Fixed Income | EMBARQ CORP 7.082% DUE 06-01-2016 | 150,000.00 |
| Fixed Income | EMERGENCY MED SVCS CORP TERM LN B DUE 05-25-2018 BEO | 995,000.00 |
| Fixed Income | EMERGENCY MED SVCS CORP TERM LN B DUE 05-25-2018 BEO | 497,500.00 |
| Fixed Income | EMPRESA 9.75% DUE 10-25-2022 | 81,000.00 |
| Fixed Income | ENDO 7.25% DUE 01-15-2022 | 750,000.00 |
| Fixed Income | ENDO 7.25% DUE 01-15-2022 | 250,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | ENDO 7.25% DUE 01-15-2022 | 90,000.00 |
| Fixed Income | ENDO 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 | 1,800,000.00 |
| 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 FUTURE/EFIH 10 DUE 12-01-2020 | 130,000.00 |
| Fixed Income | ENERGY FUTURE/EFIH 10 DUE 12-01-2020 | 570,000.00 |
| Fixed Income | ENERGY TRANSFER 8.5% DUE 04-15-2014 | 1,000,000.00 |
| Fixed Income | ENTERCOM RADIO LLC TERM LOAN B 2011 DUE 11-17-2018 BEO | 500,000.00 |
| Fixed Income | ENTERGY CORP NEW 3.625% DUE 09-15-2015 | 2,000,000.00 |
| Fixed Income | ENTERGY TEX INC 7.125% DUE 02-01-2019 | 300,000.00 |
| Fixed Income | ENTERGY TEX INC 7.125% DUE 02-01-2019 | 1,125,000.00 |
| Fixed Income | ENTERPRISE PRODS 6.65% DUE 04-15-2018 | 825,000.00 |
| Fixed Income | EQUIFIRST MTG LN TR 2004-3 ASSET BACKED CTF CL M-4 FLTG 12-25-2034 REG | 1,000,921.97 |
| Fixed Income | EQUINIX INC 7% DUE 07-15-2021 | 225,000.00 |
| Fixed Income | EQUINIX INC 7% DUE 07-15-2021 | 174,000.00 |
| Fixed Income | EQUINIX INC 7% DUE 07-15-2021 | 768,000.00 |
| Fixed Income | EQUITY ONE ABS INC 2004-2 MTG PASSTHRU CTF CL M-1 07-25-2034 REG | 489,374.87 |
| Fixed Income | ERP OPERATING LP 4.625 DUE 12-15-2021 REG | 265,000.00 |
| Fixed Income | ERP OPERATING LP 4.625 DUE 12-15-2021 REG | 840,000.00 |
| 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 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 | EV ENERGY PARTNERS 8 DUE 04-15-2019 | 35,000.00 |
| Fixed Income | EV ENERGY PARTNERS 8 DUE 04-15-2019 | 160,000.00 |
| Fixed Income | EVERGRANDE REAL ESTATE GROUP LTD SR NT 144A 13% DUE 01-27-2015 | 150,000.00 |
| Fixed Income | EXPORT IMPORT BK KOREA NT 5.875% DUE 01-14-2015 REG | 430,000.00 |
| Fixed Income | EXPORT IMPORT BK KOREA NT 5.875% DUE 01-14-2015 REG | 1,455,000.00 |
| Fixed Income | EXPORT IMPORT BK KOREA NT 8.125% DUE 01-21-2014 REG | 260,000.00 |
| Fixed Income | EXPORT-IMPORT BK KOREA 4.375% 15/09/2021 | 250,000.00 |
| Fixed Income | EXPRESS SCRIPTS 6.25% DUE 06-15-2014 | 145,000.00 |
| Fixed Income | EXPRESS SCRIPTS 6.25% DUE 06-15-2014 | 565,000.00 |
| Fixed Income | EXTERRAN HLDGS INC 7.25% DUE 12-01-2018 | 250,000.00 |
| Fixed Income | FAIRMOUNT MINERALS LTD TERM LN B DUE 03-15-2017 BEO | 750,000.00 |
| Fixed Income | FAIRMOUNT MINERALS LTD TERM LN B DUE 03-15-2017 BEO | 250,000.00 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #1L1437 2.585% 06-01-2035 BEO | 460,439.73 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A10573 5.5% 06-01-2033 BEO | 56,728.98 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A11348 5.5% 07-01-2033 BEO | 75,436.51 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A12547 5.5% 08-01-2033 BEO | 303,962.15 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A13483 6.5% 09-01-2033 BEO | 34,423.35 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A14440 5.5% 10-01-2033 BEO | 134,815.77 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A14797 5.5% 11-01-2033 BEO | 247,828.83 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A15086 6.5% 10-01-2033 BEO | 118,860.89 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A15676 6.5% 11-01-2033 BEO | 40,194.44 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A16908 6.5% 12-01-2033 BEO | 59,463.75 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A18187 6.5% 02-01-2034 BEO | 148,775.31 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A23499 6%06-01-2034 BEO | 10,491.16 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A26079 5.5% 01-01-2034 BEO | 60,900.08 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A43655 5%03-01-2036 BEO | 3,222,564.19 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A51893 6%06-01-2036 BEO | 575,148.91 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A61562 5.5% 10-01-2036 BEO | 636,494.56 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A6-4578 5.5% 08-01-2037 BEO | 136,402.70 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A67374 6%08-01-2037 BEO | 989,287.42 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A69589 6.5% 11-01-2037 BEO | 152,291.70 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A81050 6.5% 08-01-2038 BEO | 231,950.64 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A8-4382 5.5% 02-01-2039 BEO | 165,651.54 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A86809 4.5% 06-01-2039 BEO | 409,533.68 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A87441 4%07-01-2039 BEO | 5,945,973.59 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A89850 5%11-01-2039 BEO | 2,414,037.48 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A91518 4.5% 03-01-2040 BEO | 1,504,480.64 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A91927 4.5% 04-01-2040 BEO | 5,163,403.61 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A93101 5%07-01-2040 BEO | 3,811,216.64 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A9-5825 4% 12-01-2040 BEO | 271,485.50 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #A9-7944 5% 04-01-2041 BEO | 396,309.54 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #B10151 5%10-01-2018 BEO | 55,479.59 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #B10861 4.5% 11-01-2018 BEO | 188,034.84 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #B13067 4.5% 03-01-2019 BEO | 19,600.73 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #B13610 4.5% 05-01-2019 BEO | 39,077.36 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #B13770 4.5% 05-01-2019 BEO | 217,240.94 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #C01458 7%11-01-2032 BEO | 72,970.79 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #C01810 6.5% 02-01-2034 BEO | 248,053.16 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #C01844 4.5% 04-01-2034 BEO | 295,533.77 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #C02772 6.5% 04-01-2037 BEO | 142,692.68 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #C56031 6.5% 12-01-2024 BEO | 28,733.53 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #C71891 6%10-01-2032 BEO | 20,975.41 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #C75679 5.5% 01-01-2033 BEO | 82,619.72 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #C76179 5.5% 01-01-2033 BEO | 95,641.25 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #C79768 5.5% 05-01-2033 BEO | 33,274.75 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #E01641 4.5% 05-01-2019 BEO | 279,542.75 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #E0-2883 4% 04-01-2026 BEO | 751,138.49 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #E96884 4.5% 06-01-2018 BEO | 341,160.09 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #E97104 4.5% 06-01-2018 BEO | 416,982.06 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #E97197 5%06-01-2018 BEO | 210,658.95 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #E97432 5%07-01-2018 BEO | 127,509.35 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G01469 5.5% 12-01-2032 BEO | 178,085.31 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G01563 5.5% 06-01-2033 BEO | 1,921,024.64 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G01644 5.5% 02-01-2034 BEO | 700,836.95 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G01721 6.5% 08-01-2034 BEO | 56,843.61 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G01734 6.5% 09-01-2034 BEO | 61,854.84 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G01740 5.5% 12-01-2034 BEO | 840,102.74 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G01840 5%07-01-2035 BEO | 1,558,014.05 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G01864 5%01-01-2034 BEO | 2,647,295.95 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G01974 5%12-01-2035 BEO | 1,155,114.17 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G02023 5.5% 06-01-2035 BEO | 230,771.18 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G02086 5%02-01-2036 BEO | 217,802.28 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G02525 6%12-01-2036 BEO | 338,989.29 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G02561 5.5% 02-01-2037 BEO | 396,370.39 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G02793 5%05-01-2037 BEO | 87,785.12 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G04118 6%03-01-2038 BEO | 1,076,849.35 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G0-5256 4% 03-01-2039 BEO | 272,328.17 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G05651 5%09-01-2039 BEO | 764,760.84 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G0-6066 6% 05-01-2040 BEO | 1,912,047.61 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G08058 5.5% 05-01-2035 BEO | 1,292,332.06 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G08072 5%08-01-2035 BEO | 2,340,845.56 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G08368 4.5% 10-01-2039 BEO | 4,573,498.85 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G08372 4.5% 11-01-2039 BEO | 962,360.11 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G11565 4.5% 01-01-2019 BEO | 801,515.72 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G11776 4.5% 09-01-2020 BEO | 286,948.80 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G1-3826 4% 05-01-2025 BEO | 373,191.31 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G1-8380 3.5% 03-01-2026 BEO | 3,722,158.01 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #G3-0360 6% 10-01-2027 BEO | 100,412.16 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #J09380 4.5% 04-01-2024 BEO | 778,668.76 |
| Fixed Income | FEDERAL HOME LN MTG CORP POOL #J1-5928 3.5% 07-01-2026 BEO | 372,028.42 |
| Fixed Income | FEDERAL MOGUL CORP FEDERAL MOGUL CORP DUE 12-29-2014 BEO | 658,740.14 |
| Fixed Income | FEDERAL MOGUL CORP FEDERAL MOGUL CORP DUE 12-29-2014 BEO | 329,370.06 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL #AH0030 3.5% DUE 01-01-2041 BEO | 1,969,929.07 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH0067 4.5% 02-01-2041 BEO | 273,257.22 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH0207 4% 12-01-2040 BEO | 925,533.09 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH0310 4% 11-01-2040 BEO | 270,685.41 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH0346 4% 02-01-2041 BEO | 967,386.38 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH0351 4.5% 02-01-2041 BEO | 2,495,523.52 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH0352 4% 02-01-2041 BEO | 1,950,146.08 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH0359 4.5% 03-01-2041 BEO | 556,601.42 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH0443 4% 12-01-2040 BEO | 2,186,997.99 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH0804 4% 12-01-2040 BEO | 2,048,110.06 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH0946 4% 12-01-2040 BEO | 767,932.15 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH1512 4% 12-01-2040 BEO | 474,400.50 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH1831 4% 12-01-2040 BEO | 988,477.26 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH2340 4% 01-01-2041 BEO | 2,845,625.04 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH3401 4.5% 01-01-2041 BEO | 210,175.17 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH3458 4% 01-01-2041 BEO | 1,908,682.38 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH3518 4% 02-01-2041 BEO | 962,711.41 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH3520 4% 02-01-2041 BEO | 2,023,264.85 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH3764 4% 01-01-2041 BEO | 1,971,308.69 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH3804 4% 02-01-2041 BEO | 3,304,103.76 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH4063 4% 02-01-2041 BEO | 1,900,481.92 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH4108 4.5% 03-01-2041 BEO | 467,240.69 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH4138 4.5% 03-01-2041 BEO | 987,939.33 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH4170 4% 01-01-2041 BEO | 1,277,428.68 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH4296 4% 02-01-2041 BEO | 1,937,195.48 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH4529 4% 02-01-2041 BEO | 2,045,428.80 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH4680 4% 03-01-2026 BEO | 21,973.49 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH4776 4% 02-01-2041 BEO | 965,107.24 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH5583 4.5% DUE 02-01-2041 BEO | 190,789.04 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH5849 4.5% 02-01-2041 BEO | 23,782,167.75 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH6068 4% 02-01-2041 BEO | 958,988.14 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH6221 4.5% 03-01-2041 BEO | 105,203.98 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH6416 4.5% 02-01-2041 BEO | 668,361.38 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH6520 4% 02-01-2041 BEO | 1,069,797.75 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH6655 4% 02-01-2041 BEO | 1,896,136.04 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH6896 4.5% 03-01-2041 BEO | 444,667.28 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH6915 4.5% 04-01-2041 BEO | 487,825.75 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH6953 4% 02-01-2041 BEO | 969,282.16 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH7009 4.5% 03-01-2041 BEO | 3,545,242.38 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH7345 4.5% 04-01-2041 BEO | 3,347,271.80 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH8423 4.5% 04-01-2041 BEO | 1,267,917.20 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH8498 4.5% 03-01-2041 BEO | 4,386,688.84 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH8596 4.5% 03-01-2041 BEO | 468,994.55 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH8703 4% 05-01-2026 BEO | 418,713.45 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH8987 4.5% 04-01-2041 BEO | 2,067,607.48 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AH9653 4.5% 04-01-2041 BEO | 848,421.64 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AI0038 4% 07-01-2041 BEO | 264,783.74 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AI0038 4% 07-01-2041 BEO | 542,175.75 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AI1163 4.5% 04-01-2041 BEO | 431,008.29 |

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| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AI1163 4.5% 04-01-2041 BEO | 143,538.76 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AI1163 4.5% 04-01-2041 BEO | 857,129.48 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AI1924 4.5% 03-01-2041 BEO | 428,237.01 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AI2963 4% 05-01-2026 BEO | 1,110,716.11 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AI3000 4% 06-01-2026 BEO | 1,135,677.63 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AI9371 4% 08-01-2026 BEO | 29,986.56 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AI9578 3.5% 09-01-2026 BEO | 447,944.66 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AI9578 3.5% 09-01-2026 BEO | 1,428,446.59 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AL0065 4.5% 04-01-2041 BEO | 366,273.20 |
| Fixed Income | FEDERAL NATL MTG ASSN GTD MTG POOL | #AL0414 5.5% DUE 09-01-2040 BEO | 676,016.82 |
| Fixed Income | FHLB BD 5.375 08-15-2018 | | 335,000.00 |
| Fixed Income | FHLMC DEB \ 5 07-15-2014 | | 300,000.00 |
| Fixed Income | FHLMC GOLD #G00983 6.5 11-01-2028 | | 1,687.01 |
| Fixed Income | FHLMC GOLD A11229 5.5 07-01-2033 | | 42,475.63 |
| Fixed Income | FHLMC GOLD A9-3990 4 09-01-2040 | | 434,688.54 |
| Fixed Income | FHLMC GOLD A9-3990 4 09-01-2040 | | 1,352,365.48 |
| Fixed Income | FHLMC GOLD C00712 6.5 02-01-2029 | | 27,789.93 |
| Fixed Income | FHLMC GOLD C00760 6.5 05-01-2029 | | 12,486.14 |
| Fixed Income | FHLMC GOLD C00764 6 05-01-2029 | | 6,707.81 |
| Fixed Income | FHLMC GOLD C00785 6.5 06-01-2029 | | 27,291.70 |
| Fixed Income | FHLMC GOLD C01272 6 12-01-2031 | | 67,380.35 |
| Fixed Income | FHLMC GOLD C01394 7 08-01-2032 | | 42,284.44 |
| Fixed Income | FHLMC GOLD C01416 7 09-01-2032 | | 130,484.46 |
| Fixed Income | FHLMC GOLD C01418 5.5 10-01-2032 | | 1,218,408.12 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FHLMC GOLD C01552 5.5 05-01-2033 | 21,530.56 |
| Fixed Income | FHLMC GOLD C48670 6.5 03-01-2031 | 24,038.57 |
| Fixed Income | FHLMC GOLD C51990 6.5 05-01-2031 | 201,598.65 |
| Fixed Income | FHLMC GOLD C53589 6.5 06-01-2031 | 26,958.42 |
| Fixed Income | FHLMC GOLD C55823 6.5 02-01-2029 | 58,492.69 |
| Fixed Income | FHLMC GOLD C68290 7 06-01-2032 | 38,481.81 |
| Fixed Income | FHLMC GOLD C68877 7 07-01-2032 | 62,222.61 |
| Fixed Income | FHLMC GOLD C69057 7 07-01-2032 | 8,478.96 |
| Fixed Income | FHLMC GOLD C75191 5.5 01-01-2033 | 56,287.66 |
| Fixed Income | FHLMC GOLD D47235 6 01-01-2024 | 2,780.21 |
| Fixed Income | FHLMC GOLD D60685 9 06-01-2025 | 1,334.21 |
| Fixed Income | FHLMC GOLD E66358 6 02-01-2012 | 1,035.55 |
| Fixed Income | FHLMC GOLD E66949 8 05-01-2012 | 520.27 |
| Fixed Income | FHLMC GOLD E68665 7 10-01-2012 | 62.23 |
| Fixed Income | FHLMC GOLD E90419 6 07-01-2017 | 17,623.12 |
| Fixed Income | FHLMC GOLD E90531 6 07-01-2017 | 41,764.84 |
| Fixed Income | FHLMC GOLD E90532 6 07-01-2017 | 32,205.64 |
| Fixed Income | FHLMC GOLD E90560 6 07-01-2017 | 8,468.04 |
| Fixed Income | FHLMC GOLD E90683 6 08-01-2017 | 186,024.53 |
| Fixed Income | FHLMC GOLD E90689 6 08-01-2017 | 38,732.99 |
| Fixed Income | FHLMC GOLD E91434 6 09-01-2017 | 25,796.77 |
| Fixed Income | FHLMC GOLD FHLMC #C0-0731 C00731 6.5 03-01-2029 | 24,368.23 |
| Fixed Income | FHLMC GOLD G00286 8 02-01-2025 | 7,580.96 |
| Fixed Income | FHLMC GOLD G01771 5.5 02-01-2035 | 528,149.58 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FHLMC GOLD G01798 5.5 12-01-2032 | 547,907.33 |
| Fixed Income | FHLMC GOLD G02419 6.5 10-01-2036 | 8,223.48 |
| Fixed Income | FHLMC GOLD G11999 4.5 03-01-2021 | 351,847.59 |
| Fixed Income | FHLMC GOLD G12454 5.5 11-01-2021 | 1,828,859.25 |
| Fixed Income | FHLMC GOLD GROUP C00835 6.5 07-01-2029 | 36,312.12 |
| Fixed Income | FHLMC GOLD POOL C48672 6 03-01-2031 | 3,003.81 |
| Fixed Income | FHLMC GOLD POOL E00567 7 08-01-2013 | 1,950.67 |
| Fixed Income | FHLMC GOLD Q00093 4 04-01-2041 | 859,930.46 |
| Fixed Income | FHLMC GOLD Q01813 4.5 07-01-2041 | 3,518,630.75 |
| Fixed Income | FHLMC GOLD Q02144 4 07-01-2041 | 1,784,559.69 |
| Fixed Income | FHLMC GROUP #C80342 6.5 MTG PARTN CTF DUE 09-01-2025 REG | 6,516.64 |
| 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 | 123,463.37 |
| Fixed Income | FHLMC MULTICLASS SER 3185 CL GM 6 12-15-2024 | 959,536.00 |
| Fixed Income | FHLMC MULTICLASS SER 3218 CL CB 5.5 01-15-2031 | 2,955,921.90 |
| Fixed Income | FHLMC MULTICLASS SER R005 CL VA 5.5 03-15-2016 | 6,636,748.65 |
| Fixed Income | FHLMC POOL #170110 12 01-01-2015 | 692.60 |
| Fixed Income | FHLMC POOL #170114 12 02-01-2015 | 939.97 |
| Fixed Income | FHLMC POOL #170116 12 03-01-2015 | 894.44 |
| Fixed Income | FHLMC POOL #1B0070 ADJ RT 08-01-2031 | 50,429.56 |
| Fixed Income | FHLMC POOL #1B7279 ADJ RT 08-01-2036 | 1,465,003.21 |
| Fixed Income | FHLMC POOL #1J1821 ADJ RT 08-01-2038 | 1,472,482.93 |
| Fixed Income | FHLMC POOL #1L0157 ADJ RT 07-01-2035 | 230,520.48 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FHLMC POOL #1L1225 ADJ RT 08-01-2035 | 781,344.67 |
| Fixed Income | FHLMC POOL #1N0063 ADJ RT 10-01-2035 | 32,146.54 |
| Fixed Income | FHLMC POOL #788628 ADJ RT 08-01-2031 | 33,384.50 |
| Fixed Income | FHLMC POOL #G14335 3.5 09-01-2026 | 650,000.00 |
| Fixed Income | FHLMC POOL #G14335 3.5 09-01-2026 | 600,000.00 |
| Fixed Income | FHLMC PREASSIGN 00049 3.75 03-27-2019 | 600,000.00 |
| Fixed Income | FHLMC TRANCHE # TR 00420 5 01-30-2014/01-30-2007 | 900,000.00 |
| Fixed Income | FIFTH 3RD PROCESSING SOLUTIONS LLC TERM B1 LN (FIRST LIEN) DUE 11-03-2016BEO | 495,006.27 |
| Fixed Income | FIFTH 3RD PROCESSING SOLUTIONS LLC TERM B1 LN (FIRST LIEN) DUE 11-03-2016BEO | 249,373.43 |
| Fixed Income | FIFTH THIRD CAP TR IV GTD TR PFD SECS DUE 04-15-2037/04-15-2017 REG | 160,000.00 |
| Fixed Income | FIFTH THIRD CAP TR IV GTD TR PFD SECS DUE 04-15-2037/04-15-2017 REG | 715,000.00 |
| Fixed Income | FIRST DATA CORP B2 TRM LN DUE 09-24-2014BEO | 70,000.00 |
| Fixed Income | FIRST DATA CORP B2 TRM LN DUE 09-24-2014BEO | 300,000.00 |
| Fixed Income | FIRSTENERGY 4.8% DUE 02-15-2015 | 1,000,000.00 |
| Fixed Income | FIRSTENERGY CORP 6.45% DUE 11-15-2011 | -5,000.00 |
| Fixed Income | FISCAL YR 2005 SECU CORP N Y SPL OBL B 4.93 DUE 04-01-2020 BEOTAXABLE MUNIBOND | 615,000.00 |
| Fixed Income | FISCAL YR 2005 SECU CORP N Y SPL OBL B 4.93 DUE 04-01-2020 BEOTAXABLE MUNIBOND | 600,000.00 |
| Fixed Income | FLAGSHIP CLO III / FLTG RT 2.79% DUE 09-12-2016 | 500,000.00 |
| Fixed Income | FNMA 1.625 10-26-2015 | 1,410,000.00 |
| Fixed Income | FNMA 1.625 10-26-2015 | 4,480,000.00 |
| Fixed Income | FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY | -10,000,000.00 |
| Fixed Income | FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARSSETTLES JANUARY | -5,000,000.00 |
| Fixed Income | FNMA 30 YR PASS-THROUGHS 5.5 30 YEARS SETTLES JAN | 1,000,000.00 |
| Fixed Income | FNMA DTD 11/03/2000 6.625 11-15-2030 | 955,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 | 1,043,256.40 |
| Fixed Income | FNMA NT 4.875 12-15-2016 | 900,000.00 |
| Fixed Income | FNMA POOL #129940 8% DUE 11-01-2018 REG | 1,275.59 |
| Fixed Income | FNMA POOL #190130 6 GTD MTG PASS THRU CTF DUE 11-01-2023 REG | 56,291.25 |
| Fixed Income | FNMA POOL #190377 5% 11-01-2036 BEO | 1,928,848.98 |
| Fixed Income | FNMA POOL #250102 8% 08-01-2024 BEO | 58,671.22 |
| Fixed Income | FNMA POOL #250998 7.5% DUE 07-01-2017 REG | 5,432.81 |
| Fixed Income | FNMA POOL #251507 6.5% 12-01-2017 BEO | 11,805.19 |
| Fixed Income | FNMA POOL #251568 6.5% DUE 03-01-2028 REG | 2,602.10 |
| Fixed Income | FNMA POOL #251613 6.5% DUE 04-01-2028 REG | 24,470.05 |
| Fixed Income | FNMA POOL #251729 6.5% DUE 05-01-2018 REG | 11,753.91 |
| Fixed Income | FNMA POOL #251787 6.5% DUE 06-01-2018 REG | 9,645.28 |
| Fixed Income | FNMA POOL #251825 6.5 GTD MTG PASS THRU CTF DUE 07-01-2018 REG | 27,325.00 |
| Fixed Income | FNMA POOL #251898 6.5% DUE 08-01-2028 REG | 6,158.36 |
| Fixed Income | FNMA POOL #251967 6.5% DUE 09-01-2028 REG | 3,178.35 |
| Fixed Income | FNMA POOL #251982 6.5% DUE 09-01-2013 REG | 5,989.52 |
| Fixed Income | FNMA POOL #252023 6.5% DUE 10-01-2018 REG | 3,937.42 |
| Fixed Income | FNMA POOL #252059 6.5% DUE 08-01-2028 REG | 27,269.89 |
| Fixed Income | FNMA POOL #252104 6.5% 11-01-2018 BEO | 31,279.89 |
| Fixed Income | FNMA POOL #252111 6.5% DUE 09-01-2028 REG | 24,225.76 |
| Fixed Income | FNMA POOL #252180 6.5% DUE 10-01-2028 REG | 17,161.85 |
| Fixed Income | FNMA POOL #252207 6.5% DUE 01-01-2019 REG | 9,702.24 |
| Fixed Income | FNMA POOL #252210 6.5% DUE 02-01-2019 REG | 4,019.27 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #252342 6.5% DUE 04-01-2029 REG | 5,872.03 |
| Fixed Income | FNMA POOL #252348 6.5% DUE 03-01-2019 REG | 20,889.78 |
| Fixed Income | FNMA POOL #252439 6.5% DUE 05-01-2029 REG | 20,887.29 |
| Fixed Income | FNMA POOL #252453 6.5% DUE 03-01-2029 REG | 5,661.13 |
| Fixed Income | FNMA POOL #252499 6.5% 06-01-2019 BEO | 15,621.49 |
| Fixed Income | FNMA POOL #253076 6.5% DUE 12-01-2029 REG | 5,590.63 |
| Fixed Income | FNMA POOL #253583 7% DUE 01-01-2031 REG | 2,553.24 |
| Fixed Income | FNMA POOL #254092 6.5% DUE 12-01-2031 REG | 153,762.91 |
| Fixed Income | FNMA POOL #254239 6.5% DUE 03-01-2032 REG | 6,727.66 |
| Fixed Income | FNMA POOL #254305 6.5% DUE 05-01-2022 REG | 6,344.13 |
| Fixed Income | FNMA POOL #254449 7% 09-01-2032 BEO | 105,224.38 |
| Fixed Income | FNMA POOL #254517 7% DUE 11-01-2032 REG | 123,689.90 |
| Fixed Income | FNMA POOL #254720 4.5% 05-01-2018 BEO | 257,842.87 |
| Fixed Income | FNMA POOL #254766 5% 06-01-2033 BEO | 663,350.17 |
| Fixed Income | FNMA POOL #254800 5.5% 07-01-2023 BEO | 674,613.75 |
| Fixed Income | FNMA POOL #254975 6.5% 09-01-2023 BEO | 176,018.95 |
| Fixed Income | FNMA POOL #255069 5% 01-01-2034 BEO | 194,857.79 |
| Fixed Income | FNMA POOL #255493 5.5% 11-01-2024 BEO | 436,084.95 |
| Fixed Income | FNMA POOL #268416 7% 01-01-2024 BEO | 1,038.92 |
| Fixed Income | FNMA POOL #299910 6.5% 04-01-2024 BEO | 28,381.77 |
| Fixed Income | FNMA POOL #313389 7 GTD MTG PASS THRU CTF DUE 03-01-2027 REG | 400.47 |
| Fixed Income | FNMA POOL #313877 6.5% DUE 12-01-2027 REG | 2,509.00 |
| Fixed Income | FNMA POOL #323003 6.5% 02-01-2018 BEO | 2,301.00 |
| Fixed Income | FNMA POOL #323287 6.5% DUE 09-01-2018 REG | 3,641.53 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #323397 6.5% DUE 11-01-2028 REG | 5,941.42 |
| Fixed Income | FNMA POOL #323412 6.5% DUE 12-01-2028 REG | 115,994.05 |
| Fixed Income | FNMA POOL #323422 6.5% DUE 12-01-2028 REG | 14,909.87 |
| Fixed Income | FNMA POOL #323591 6.5% DUE 03-01-2029 REG | 48,458.61 |
| Fixed Income | FNMA POOL #323621 6.5% DUE 01-01-2029 REG | 40,233.82 |
| Fixed Income | FNMA POOL #323632 6.5% DUE 04-01-2029 REG | 39,413.62 |
| Fixed Income | FNMA POOL #323809 6.5% 06-01-2019 BEO | 8,279.78 |
| Fixed Income | FNMA POOL #333048 6.5% DUE 01-01-2026 REG | 9,794.59 |
| Fixed Income | FNMA POOL #335784 7% 04-01-2026 BEO | 1,877.77 |
| Fixed Income | FNMA POOL #345158 9% DUE 06-01-2026 REG | 2,566.38 |
| Fixed Income | FNMA POOL #353988 7% 08-01-2026 BEO | 568.94 |
| Fixed Income | FNMA POOL #354869 9% DUE 08-01-2026 REG | 6,152.46 |
| Fixed Income | FNMA POOL #357243 6.5% 06-01-2032 BEO | 1,715.07 |
| Fixed Income | FNMA POOL #377959 7% DUE 05-01-2012 REG | 440.26 |
| Fixed Income | FNMA POOL #390557 7% DUE 08-01-2027 REG | 396.05 |
| Fixed Income | FNMA POOL #397179 7% DUE 08-01-2012 REG | 179.90 |
| Fixed Income | FNMA POOL #411459 6.5% 03-01-2018 BEO | 4,737.33 |
| Fixed Income | FNMA POOL #412557 6.5% 01-01-2018 BEO | 5,592.18 |
| Fixed Income | FNMA POOL #415258 6.5% DUE 02-01-2028 REG | 3,226.46 |
| Fixed Income | FNMA POOL #420033 6.5% DUE 05-01-2013 REG | 2,296.27 |
| Fixed Income | FNMA POOL #420784 6.5% 06-01-2018 BEO | 2,671.28 |
| Fixed Income | FNMA POOL #424206 6.5% DUE 05-01-2028 REG | 30,078.98 |
| Fixed Income | FNMA POOL #425587 6.5% 04-01-2018 BEO | 10,837.68 |
| Fixed Income | FNMA POOL #428002 6.5% DUE 05-01-2018 REG | 22,536.97 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #428038 6.5% 06-01-2018 BEO | 3,594.44 |
| Fixed Income | FNMA POOL #428063 6.5% 05-01-2018 BEO | 2,551.63 |
| Fixed Income | FNMA POOL #428113 6.5% DUE 06-01-2028 REG | 9,878.08 |
| Fixed Income | FNMA POOL #429195 6.5% 07-01-2018 BEO | 9,610.10 |
| Fixed Income | FNMA POOL #429560 6.5% 06-01-2018 BEO | 10,770.49 |
| Fixed Income | FNMA POOL #430062 6.5% DUE 09-01-2028 REG | 1,168.96 |
| Fixed Income | FNMA POOL #431072 6.5% DUE 06-01-2028 REG | 9,418.48 |
| Fixed Income | FNMA POOL #432296 6.5% 06-01-2018 BEO | 17,494.24 |
| Fixed Income | FNMA POOL #432777 7% DUE 07-01-2013 REG | 162.37 |
| Fixed Income | FNMA POOL #434837 6.5% 07-01-2018 BEO | 6,864.13 |
| Fixed Income | FNMA POOL #441550 6.5% DUE 09-01-2028 REG | 18,975.02 |
| Fixed Income | FNMA POOL #444250 6.5% 09-01-2028 BEO | 1,623.00 |
| Fixed Income | FNMA POOL #445040 6.5% DUE 09-01-2028 REG | 855.05 |
| Fixed Income | FNMA POOL #447360 6.5% DUE 11-01-2028 REG | 5,031.14 |
| Fixed Income | FNMA POOL #447954 6.5% DUE 10-01-2028 REG | 9,484.48 |
| Fixed Income | FNMA POOL #448048 6.5% 10-01-2018 BEO | 5,328.19 |
| Fixed Income | FNMA POOL #452026 6.5% DUE 11-01-2028 REG | 18,387.49 |
| Fixed Income | FNMA POOL #456455 6.5% DUE 01-01-2029 REG | 10,075.32 |
| Fixed Income | FNMA POOL #456832 6.5% DUE 02-01-2029 REG | 6,828.37 |
| Fixed Income | FNMA POOL #479506 6.5% DUE 04-01-2029 REG | 2,010.46 |
| Fixed Income | FNMA POOL #482668 6.5% DUE 01-01-2029 BEO | 39,383.84 |
| Fixed Income | FNMA POOL #484719 6.5% DUE 03-01-2029 REG | 2,476.10 |
| Fixed Income | FNMA POOL #484940 6.5% DUE 06-01-2029 REG | 18,706.10 |
| Fixed Income | FNMA POOL #485336 6.5% DUE 02-01-2029 REG | 389.84 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #487970 6.5% DUE 04-01-2029 REG | 696.40 |
| Fixed Income | FNMA POOL #489888 6.5% DUE 05-01-2029 REG | 6,531.48 |
| Fixed Income | FNMA POOL #490102 6.5% DUE 03-01-2029 REG | 17,714.57 |
| Fixed Income | FNMA POOL #490105 6.5% DUE 03-01-2019 REG | 6,741.31 |
| Fixed Income | FNMA POOL #493076 7% DUE 06-01-2029 REG | 1,202.97 |
| Fixed Income | FNMA POOL #493511 6.5% DUE 04-01-2029 REG | 6,520.71 |
| Fixed Income | FNMA POOL #494356 6.5% DUE 04-01-2029 REG | 23,685.85 |
| Fixed Income | FNMA POOL #495508 6.5% DUE 04-01-2029 REG | 15,507.82 |
| Fixed Income | FNMA POOL #497065 6.5% 05-01-2029 BEO | 9,354.30 |
| Fixed Income | FNMA POOL #497991 6.5% DUE 06-01-2029 REG | 1,686.95 |
| Fixed Income | FNMA POOL #500965 6.5% DUE 07-01-2029 REG | 10,327.21 |
| Fixed Income | FNMA POOL #503223 6.5% DUE 07-01-2029 REG | 7,780.89 |
| Fixed Income | FNMA POOL #503934 6.5% DUE 07-01-2029 REG | 6,254.62 |
| Fixed Income | FNMA POOL #504304 7% DUE 08-01-2029 REG | 308.06 |
| Fixed Income | FNMA POOL #504523 6.5% DUE 09-01-2029 REG | 8,837.07 |
| Fixed Income | FNMA POOL #505049 6.5% DUE 07-01-2016 REG | 1,369.92 |
| Fixed Income | FNMA POOL #505397 6.5% DUE 07-01-2029 REG | 4,848.68 |
| Fixed Income | FNMA POOL #507579 6.5% DUE 07-01-2029 REG | 106,355.41 |
| Fixed Income | FNMA POOL #509728 6.5% 04-01-2019 BEO | 8,597.55 |
| Fixed Income | FNMA POOL #511253 6.5% DUE 09-01-2029 REG | 5,887.61 |
| Fixed Income | FNMA POOL #515476 6.5% 09-01-2029 BEO | 3,747.51 |
| Fixed Income | FNMA POOL #516846 7% 10-01-2029 BEO | 551.87 |
| Fixed Income | FNMA POOL #517675 6.5% DUE 07-01-2029 REG | 14,502.70 |
| Fixed Income | FNMA POOL #517677 6.5% DUE 07-01-2029 REG | 18,866.25 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #518303 6.5% DUE 10-01-2029 REG | 3,154.12 |
| Fixed Income | FNMA POOL #527289 6.5% 11-01-2019 BEO | 14,569.78 |
| Fixed Income | FNMA POOL #535639 6.5% DUE 06-01-2015 REG | 5,507.47 |
| Fixed Income | FNMA POOL #535701 6.5% DUE 11-01-2030 REG | 25,354.74 |
| Fixed Income | FNMA POOL #535834 6.5% 02-01-2020 BEO | 36,794.43 |
| Fixed Income | FNMA POOL #535915 7% DUE 04-01-2031 REG | 7,500.87 |
| Fixed Income | FNMA POOL #545579 4.5% DUE 03-01-2017 REG | 159,813.37 |
| Fixed Income | FNMA POOL #554183 6.5% 09-01-2030 BEO | 4,797.66 |
| Fixed Income | FNMA POOL #555254 6.5% 01-01-2033 BEO | 22,789.78 |
| Fixed Income | FNMA POOL #555354 4.5% 03-01-2018 BEO | 185,698.76 |
| Fixed Income | FNMA POOL #555445 5% 05-01-2018 BEO | 19,000.68 |
| Fixed Income | FNMA POOL #555515 6.5% 12-01-2017 BEO | 230,389.33 |
| Fixed Income | FNMA POOL #555783 4.5% 10-01-2033 BEO | 1,379,726.50 |
| Fixed Income | FNMA POOL #555800 5.5% 10-01-2033 BEO | 482,865.27 |
| Fixed Income | FNMA POOL #572254 6.5% 03-01-2031 BEO | 2,179.91 |
| Fixed Income | FNMA POOL #573302 6.5% 03-01-2016 BEO | 8,165.93 |
| Fixed Income | FNMA POOL #578052 7% 05-01-2031 BEO | 2,510.24 |
| Fixed Income | FNMA POOL #580882 8% DUE 05-01-2031 REG | 121,162.13 |
| Fixed Income | FNMA POOL #585073 6.5% DUE 05-01-2031 REG | 2,059.01 |
| Fixed Income | FNMA POOL #585074 6.5% 06-01-2031 BEO | 3,810.50 |
| Fixed Income | FNMA POOL #586697 6.5% DUE 06-01-2031 REG | 2,195.99 |
| Fixed Income | FNMA POOL #588938 6.5% DUE 06-01-2031 REG | 15,271.72 |
| Fixed Income | FNMA POOL #589170 6.5% DUE 06-01-2031 REG | 3,223.60 |
| Fixed Income | FNMA POOL #589448 6.5% DUE 07-01-2031 REG | 1,276.83 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #590802 6.5% 06-01-2031 BEO | 2,675.64 |
| Fixed Income | FNMA POOL #593152 6.5% DUE 07-01-2031 REG | 2,833.71 |
| Fixed Income | FNMA POOL #595970 6.5% DUE 07-01-2016 REG | 5,175.38 |
| Fixed Income | FNMA POOL #599671 6.5% 09-01-2031 BEO | 4,499.47 |
| Fixed Income | FNMA POOL #601861 6.5% DUE 03-01-2031 REG | 41,684.90 |
| Fixed Income | FNMA POOL #605466 8% DUE 08-01-2031 REG | 7,317.54 |
| Fixed Income | FNMA POOL #605492 6.5% 08-01-2016 BEO | 1,835.32 |
| Fixed Income | FNMA POOL #606552 7% DUE 09-01-2031 REG | 80,736.57 |
| Fixed Income | FNMA POOL #607706 6.5% 11-01-2031 BEO | 1,710.53 |
| Fixed Income | FNMA POOL #609848 6.5% DUE 10-01-2031 REG | 3,621.24 |
| Fixed Income | FNMA POOL #610043 6.5% 10-01-2031 BEO | 8,552.92 |
| Fixed Income | FNMA POOL #614359 6.5% DUE 12-01-2031 REG | 75,703.56 |
| Fixed Income | FNMA POOL #619179 8% DUE 11-01-2031 REG | 8,541.66 |
| Fixed Income | FNMA POOL #620434 6.5% DUE 12-01-2031 REG | 782.25 |
| Fixed Income | FNMA POOL #623713 6.5% DUE 02-01-2032 REG | 806.42 |
| Fixed Income | FNMA POOL #626798 6.5% 03-01-2017 BEO | 5,388.07 |
| Fixed Income | FNMA POOL #627130 6.5% 03-01-2032 BEO | 82,891.35 |
| Fixed Income | FNMA POOL #627646 6.5% 02-01-2032 BEO | 24,327.50 |
| Fixed Income | FNMA POOL #628680 6.5% 03-01-2032 BEO | 121,235.49 |
| Fixed Income | FNMA POOL #630823 6.5% 02-01-2032 BEO | 78,653.98 |
| Fixed Income | FNMA POOL #630960 6.5% DUE 02-01-2032 REG | 581.64 |
| Fixed Income | FNMA POOL #633076 6.5% DUE 03-01-2032 REG | 57,357.73 |
| Fixed Income | FNMA POOL #633178 7% DUE 03-01-2032 REG | 1,460.85 |
| Fixed Income | FNMA POOL #634079 6.5% DUE 03-01-2032 REG | 28,005.96 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #634949 7% 05-01-2032 BEO | 5,261.11 |
| Fixed Income | FNMA POOL #635187 7% DUE 09-01-2032 REG | 16,799.60 |
| Fixed Income | FNMA POOL #635897 7% 04-01-2032 BEO | 95,323.09 |
| Fixed Income | FNMA POOL #636389 6.5% DUE 04-01-2032 REG | 11,208.27 |
| Fixed Income | FNMA POOL #637583 7% 03-01-2032 BEO | 11,500.99 |
| Fixed Income | FNMA POOL #638957 6.5% DUE 04-01-2032 REG | 1,874.32 |
| Fixed Income | FNMA POOL #639055 6.5% DUE 05-01-2032 REG | 1,600.53 |
| Fixed Income | FNMA POOL #639722 8% DUE 03-01-2032 REG | 26,249.27 |
| Fixed Income | FNMA POOL #641208 7% DUE 06-01-2032 REG | 80,898.20 |
| Fixed Income | FNMA POOL #643137 7% DUE 05-01-2032 REG | 30,520.65 |
| Fixed Income | FNMA POOL #645179 7% DUE 08-01-2032 REG | 18,793.12 |
| Fixed Income | FNMA POOL #645570 7% DUE 06-01-2032 REG | 12,869.22 |
| Fixed Income | FNMA POOL #645589 7% DUE 05-01-2032 REG | 4,913.47 |
| Fixed Income | FNMA POOL #646222 7% 07-01-2032 BEO | 15,228.44 |
| Fixed Income | FNMA POOL #647313 6.5% 06-01-2032 BEO | 4,102.69 |
| Fixed Income | FNMA POOL #647416 7% DUE 09-01-2032 REG | 9,076.17 |
| Fixed Income | FNMA POOL #647998 7% DUE 06-01-2032 REG | 112,488.87 |
| Fixed Income | FNMA POOL #648483 6.5% DUE 06-01-2032 REG | 17,625.81 |
| Fixed Income | FNMA POOL #648754 6.5% DUE 08-01-2032 REG | 63,825.94 |
| Fixed Income | FNMA POOL #649186 7% DUE 07-01-2032 REG | 29,603.54 |
| Fixed Income | FNMA POOL #649699 7% DUE 06-01-2032 REG | 21,226.92 |
| Fixed Income | FNMA POOL #653046 7% DUE 07-01-2032 REG | 14,488.97 |
| Fixed Income | FNMA POOL #654349 7% DUE 06-01-2032 REG | 6,860.97 |
| Fixed Income | FNMA POOL #655013 7% DUE 08-01-2032 REG | 65,036.42 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #655083 6.5% DUE 08-01-2032 REG | 1,669.35 |
| Fixed Income | FNMA POOL #655603 7% DUE 08-01-2032 REG | 18,325.30 |
| Fixed Income | FNMA POOL #656355 7% DUE 08-01-2032 REG | 53,949.74 |
| Fixed Income | FNMA POOL #656988 6.5% DUE 06-01-2032 REG | 6,529.01 |
| Fixed Income | FNMA POOL #661765 6.5% 10-01-2032 BEO | 61,719.17 |
| Fixed Income | FNMA POOL #662245 6.5% 10-01-2032 BEO | 1,532.67 |
| Fixed Income | FNMA POOL #665647 6.5% 10-01-2032 BEO | 11,193.73 |
| Fixed Income | FNMA POOL #667788 5% DUE 02-01-2018 REG | 715,886.09 |
| Fixed Income | FNMA POOL #669662 6.5% DUE 05-01-2032 REG | 257,380.42 |
| Fixed Income | FNMA POOL #677512 6.5% 01-01-2033 BEO | 12,713.70 |
| Fixed Income | FNMA POOL #678392 6.5% DUE 12-01-2032 REG | 71,587.89 |
| Fixed Income | FNMA POOL #683347 5% 02-01-2018 BEO | 43,895.28 |
| Fixed Income | FNMA POOL #683378 5% 02-01-2018 BEO | 259,934.42 |
| Fixed Income | FNMA POOL #688386 6.5% 02-01-2033 BEO | 7,429.67 |
| Fixed Income | FNMA POOL #712121 6.5% 05-01-2033 BEO | 79,052.50 |
| Fixed Income | FNMA POOL #725027 5% 11-01-2033 BEO | 729,345.45 |
| Fixed Income | FNMA POOL #725221 5.5% 01-01-2034 BEO | 2,116,748.01 |
| Fixed Income | FNMA POOL #725228 6% 03-01-2034 BEO | 1,888,415.76 |
| Fixed Income | FNMA POOL #725231 5% 02-01-2034 BEO | 533,832.64 |
| Fixed Income | FNMA POOL #725232 5% 03-01-2034 BEO | 2,037,904.91 |
| Fixed Income | FNMA POOL #725339 5% DUE 04-01-2019 BEO | 543,487.91 |
| Fixed Income | FNMA POOL #725773 5.5% 09-01-2034 BEO | 460,418.18 |
| Fixed Income | FNMA POOL #726938 4.5% 08-01-2033 BEO | 26,468.83 |
| Fixed Income | FNMA POOL #727191 5% 08-01-2033 BEO | 134,580.26 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #730721 4.5% 08-01-2018 BEO | 474,826.29 |
| Fixed Income | FNMA POOL #735116 6% 12-01-2034 BEO | 1,448,284.96 |
| Fixed Income | FNMA POOL #735224 5.5% 02-01-2035 BEO | 2,082,623.95 |
| Fixed Income | FNMA POOL #735230 5.5% 02-01-2035 BEO | 66,047.75 |
| Fixed Income | FNMA POOL #735502 6% 04-01-2035 BEO | 3,341,363.60 |
| Fixed Income | FNMA POOL #735502 6% 04-01-2035 BEO | 1,071,201.83 |
| Fixed Income | FNMA POOL #735503 6% 04-01-2035 BEO | 568,745.19 |
| Fixed Income | FNMA POOL #735503 6% 04-01-2035 BEO | 298,949.19 |
| Fixed Income | FNMA POOL #738582 7% 10-01-2032 BEO | 6,577.68 |
| Fixed Income | FNMA POOL #740040 7% DUE 09-01-2033 REG | 47,256.70 |
| Fixed Income | FNMA POOL #740597 7% 12-01-2030 BEO | 20,419.76 |
| Fixed Income | FNMA POOL #740944 6.5% 07-01-2033 BEO | 32,630.28 |
| Fixed Income | FNMA POOL #743381 7% 08-01-2028 BEO | 33,132.01 |
| Fixed Income | FNMA POOL #743515 7% 10-01-2033 BEO | 27,583.63 |
| Fixed Income | FNMA POOL #745154 6% 01-01-2036 BEO | 233,931.99 |
| Fixed Income | FNMA POOL #745168 ADJ RT DUE 09-01-2035 BEO | 568,584.08 |
| Fixed Income | FNMA POOL #745274 5.5% 01-01-2036 BEO | 73,545.10 |
| Fixed Income | FNMA POOL #745274 5.5% 01-01-2036 BEO | 4,567,299.68 |
| Fixed Income | FNMA POOL #745428 5.5% 01-01-2036 BEO | 1,154,348.29 |
| Fixed Income | FNMA POOL #745524 5% DUE 04-01-2020 REG | 1,021,978.87 |
| Fixed Income | FNMA POOL #745729 6% 08-01-2036 BEO | 953,911.76 |
| Fixed Income | FNMA POOL #745814 6.5% 07-01-2036 BEO | 317,379.65 |
| Fixed Income | FNMA POOL #745932 6.5% 11-01-2036 BEO | 337,166.34 |
| Fixed Income | FNMA POOL #745948 6.5% DUE 10-01-2036 BEO | 419,460.81 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #746378 4.5% 10-01-2018 BEO | 383,067.91 |
| Fixed Income | FNMA POOL #750145 7% DUE 10-01-2033 REG | 14,852.63 |
| Fixed Income | FNMA POOL #753118 4.5% 12-01-2033 BEO | 63,983.62 |
| Fixed Income | FNMA POOL #754692 6.5% 11-01-2033 BEO | 25,619.16 |
| Fixed Income | FNMA POOL #763704 5% DUE 04-01-2034 REG | 328,719.57 |
| Fixed Income | FNMA POOL #765237 6.5% 03-01-2029 BEO | 80,057.42 |
| Fixed Income | FNMA POOL #776738 4.5% 05-01-2034 BEO | 10,502.24 |
| Fixed Income | FNMA POOL #780962 4.5% 05-01-2019 BEO | 367,685.01 |
| Fixed Income | FNMA POOL #783777 4.5% 06-01-2034 BEO | 46,090.44 |
| Fixed Income | FNMA POOL #783815 4.5% 07-01-2034 BEO | 767,405.43 |
| Fixed Income | FNMA POOL #787486 6.5% DUE 06-01-2034 REG | 137,859.28 |
| Fixed Income | FNMA POOL #797752 4% 02-01-2020 BEO | 182,639.09 |
| Fixed Income | FNMA POOL #797765 4% 02-01-2020 BEO | 24,830.24 |
| Fixed Income | FNMA POOL #807412 6.5% 01-01-2034 BEO | 73,815.31 |
| Fixed Income | FNMA POOL #815439 4% 01-01-2020 BEO | 28,482.34 |
| Fixed Income | FNMA POOL #816240 4% 02-01-2020 BEO | 228,734.03 |
| Fixed Income | FNMA POOL #816471 6% 09-01-2032 BEO | 7,412.76 |
| Fixed Income | FNMA POOL #822116 ADJ RT DUE 02-01-2036 BEO | 297,068.08 |
| Fixed Income | FNMA POOL #822314 2.999% 09-01-2035 BEO | 405,687.32 |
| Fixed Income | FNMA POOL #828348 4.5% 07-01-2035 BEO | 328,385.96 |
| Fixed Income | FNMA POOL #832609 4% 09-01-2020 BEO | 142,755.41 |
| Fixed Income | FNMA POOL #833464 4% 09-01-2020 BEO | 188,519.89 |
| Fixed Income | FNMA POOL #836774 4% 10-01-2020 BEO | 303,396.27 |
| Fixed Income | FNMA POOL #837219 4% 08-01-2020 BEO | 120,442.94 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #837280 6% 07-01-2035 BEO | 541,788.63 |
| Fixed Income | FNMA POOL #839286 4% 09-01-2020 BEO | 178,561.40 |
| Fixed Income | FNMA POOL #839361 6.5% 09-01-2032 BEO | 209,717.76 |
| Fixed Income | FNMA POOL #844914 4% 11-01-2020 BEO | 539,931.38 |
| Fixed Income | FNMA POOL #846737 ADJ RT DUE 01-01-2036 BEO | 627,168.66 |
| Fixed Income | FNMA POOL #848939 6.5% 01-01-2036 BEO | 88,524.96 |
| Fixed Income | FNMA POOL #850837 2.695% 12-01-2035 BEO | 136,167.19 |
| Fixed Income | FNMA POOL #865312 6.5% 02-01-2036 BEO | 54,333.43 |
| Fixed Income | FNMA POOL #868955 ADJ RT DUE 04-01-2036 BEO | 31,043.83 |
| Fixed Income | FNMA POOL #870614 5% 06-01-2036 BEO | 643,220.54 |
| Fixed Income | FNMA POOL #870920 ADJ RT DUE 12-01-2036 BEO | 531,669.97 |
| Fixed Income | FNMA POOL #879911 2.291% 10-01-2033 BEO | 270,889.15 |
| Fixed Income | FNMA POOL #880087 6% 03-01-2036 BEO | 705,544.89 |
| Fixed Income | FNMA POOL #880194 6.5% 12-01-2035 BEO | 121,718.97 |
| Fixed Income | FNMA POOL #886983 ADJ RT DUE 06-01-2036 BEO | 22,612.06 |
| Fixed Income | FNMA POOL #888065 6.5% 07-01-2035 BEO | 776,914.91 |
| Fixed Income | FNMA POOL #888146 5.5% 03-01-2035 BEO | 1,060,662.19 |
| Fixed Income | FNMA POOL #888548 3.566% 05-01-2035 BEO | 412,868.40 |
| Fixed Income | FNMA POOL #888632 5% 04-01-2036 BEO | 343,368.56 |
| Fixed Income | FNMA POOL #888649 5.5% 09-01-2036 BEO | 1,628,169.40 |
| Fixed Income | FNMA POOL #888743 6% 01-01-2036 BEO | 1,045,351.03 |
| Fixed Income | FNMA POOL #888807 ADJ RT DUE 03-01-2035 REG | 1,476,694.11 |
| Fixed Income | FNMA POOL #888890 6.5% 10-01-2037 BEO | 3,629,039.77 |
| Fixed Income | FNMA POOL #889582 FLTG RT 5% 12-01-2036 BEO | 884,009.92 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #889842 5% 12-01-2036 BEO | 546,250.31 |
| Fixed Income | FNMA POOL #889970 5% 12-01-2036 BEO | 1,756,648.10 |
| Fixed Income | FNMA POOL #890289 4.5% 02-01-2041 BEO | 4,099,597.50 |
| Fixed Income | FNMA POOL #890315 4.5% 02-01-2041 BEO | 927,402.59 |
| Fixed Income | FNMA POOL #891326 ADJ RT DUE 04-01-2036 BEO | 31,912.98 |
| Fixed Income | FNMA POOL #893749 6.5% 07-01-2036 BEO | 2,835.68 |
| Fixed Income | FNMA POOL #894047 6% DUE 10-01-2036 REG | 507,336.64 |
| Fixed Income | FNMA POOL #894097 6% DUE 10-01-2036 REG | 568,190.87 |
| Fixed Income | FNMA POOL #894489 6.5% DUE 08-01-2036 REG | 185,820.28 |
| Fixed Income | FNMA POOL #897736 6% 08-01-2036 BEO | 345,378.07 |
| Fixed Income | FNMA POOL #897827 6.5% DUE 09-01-2036 REG | 62,860.13 |
| Fixed Income | FNMA POOL #899640 6.5% DUE 07-01-2037 REG | 105,836.56 |
| Fixed Income | FNMA POOL #903132 6% DUE 10-01-2036 REG | 1,038,840.62 |
| Fixed Income | FNMA POOL #909686 6.5% DUE 02-01-2037 REG | 8,595.28 |
| Fixed Income | FNMA POOL #910725 6.5% DUE 03-01-2037 REG | 2,209.92 |
| Fixed Income | FNMA POOL #912666 5% 03-01-2037 BEO | 781,059.20 |
| Fixed Income | FNMA POOL #916317 6% DUE 04-01-2037 REG | 272,832.07 |
| Fixed Income | FNMA POOL #917321 6.5% DUE 03-01-2037 REG | 196,401.30 |
| Fixed Income | FNMA POOL #919284 6% 05-01-2037 BEO | 24,212.69 |
| Fixed Income | FNMA POOL #922674 ADJ RT DUE 04-01-2036 REG | 827,719.04 |
| Fixed Income | FNMA POOL #924935 6.5% 08-01-2037 BEO | 9,789.45 |
| Fixed Income | FNMA POOL #931487 4.5% 07-01-2039 BEO | 221,253.74 |
| Fixed Income | FNMA POOL #931740 4% 08-01-2024 BEO | 171,944.39 |
| Fixed Income | FNMA POOL #932391 4.5% 01-01-2040 BEO | 11,300,996.60 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #932586 4.5% 03-01-2040 BEO | 346,052.71 |
| Fixed Income | FNMA POOL #932752 5% 04-01-2040 BEO | 2,225,779.61 |
| Fixed Income | FNMA POOL #932850 4% 12-01-2040 BEO | 3,476,675.88 |
| Fixed Income | FNMA POOL #932851 4% 12-01-2040 BEO | 367,492.34 |
| Fixed Income | FNMA POOL #932864 4% 12-01-2040 BEO | 1,087,094.94 |
| Fixed Income | FNMA POOL #933738 4.5% 04-01-2038 BEO | 283,985.28 |
| Fixed Income | FNMA POOL #936872 6.5% DUE 07-01-2037 REG | 402,877.39 |
| Fixed Income | FNMA POOL #940832 6% 08-01-2037 BEO | 138,638.91 |
| Fixed Income | FNMA POOL #942609 ADJ RT DUE 07-01-2037 REG | 52,924.52 |
| Fixed Income | FNMA POOL #946155 6% DUE 09-01-2037 REG | 1,230,051.55 |
| Fixed Income | FNMA POOL #946812 6.5% DUE 09-01-2037 REG | 174,460.86 |
| Fixed Income | FNMA POOL #948337 6% 08-01-2037 BEO | 16,820.29 |
| Fixed Income | FNMA POOL #948711 6% DUE 08-01-2037 REG | 339,466.77 |
| Fixed Income | FNMA POOL #949021 ADJ RT DUE 08-01-2037 REG | 129,952.78 |
| Fixed Income | FNMA POOL #953548 5.715% DUE 10-01-2037 REG | 353,107.90 |
| Fixed Income | FNMA POOL #962435 4% DUE 04-01-2023 REG | 710,530.85 |
| Fixed Income | FNMA POOL #963808 6.5% 06-01-2038 BEO | 181,630.64 |
| Fixed Income | FNMA POOL #967082 6.5% 12-01-2037 BEO | 51,587.67 |
| Fixed Income | FNMA POOL #970861 6% 12-01-2038 BEO | 16,825.95 |
| Fixed Income | FNMA POOL #972448 6% 03-01-2038 BEO | 177,172.55 |
| Fixed Income | FNMA POOL #981661 4.5% 06-01-2038 BEO | 89,016.50 |
| Fixed Income | FNMA POOL #982185 5% 07-01-2023 BEO | 1,037,031.55 |
| Fixed Income | FNMA POOL #988932 5% 08-01-2023 BEO | 287,868.32 |
| Fixed Income | FNMA POOL #995149 6.5% 10-01-2038 BEO | 1,511,538.02 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #995174 6.5% 08-01-2036 BEO | 566,681.00 |
| Fixed Income | FNMA POOL #995415 ADJ RT DUE 10-01-2035 BEO | 488,410.76 |
| Fixed Income | FNMA POOL #995607 ADJ RT DUE 03-01-2037 BEO | 370,584.05 |
| Fixed Income | FNMA POOL #995672 4.5% 04-01-2039 BEO | 2,750,680.46 |
| Fixed Income | FNMA POOL #995879 6% 04-01-2039 BEO | 387,875.94 |
| Fixed Income | FNMA POOL #AA1747 4.5% 01-01-2039 BEO | 267,051.41 |
| Fixed Income | FNMA POOL #AA2434 4% 01-01-2024 BEO | 143,353.12 |
| Fixed Income | FNMA POOL #AA4433 4.5% 03-01-2039 BEO | 19,215.16 |
| Fixed Income | FNMA POOL #AA4433 4.5% 03-01-2039 BEO | 109,420.04 |
| Fixed Income | FNMA POOL #AA5510 4% 04-01-2024 BEO | 356,076.48 |
| Fixed Income | FNMA POOL #AA5528 4% 04-01-2024 BEO | 1,152,037.26 |
| Fixed Income | FNMA POOL #AA5564 4% 06-01-2024 BEO | 1,438,062.01 |
| Fixed Income | FNMA POOL #AA6083 4.5% 05-01-2039 BEO | 5,839,080.04 |
| Fixed Income | FNMA POOL #AA6668 4% 06-01-2024 BEO | 588,281.52 |
| Fixed Income | FNMA POOL #AA7208 4% DUE 06-01-2024 REG | 850,695.29 |
| Fixed Income | FNMA POOL #AA7522 4% 06-01-2024 BEO | 426,502.52 |
| Fixed Income | FNMA POOL #AA7689 4.5% 06-01-2039 BEO | 874,141.49 |
| Fixed Income | FNMA POOL #AA7692 4.5% 06-01-2039 BEO | 456,387.06 |
| Fixed Income | FNMA POOL #AA9357 4.5% 08-01-2039 BEO | 2,704,657.85 |
| Fixed Income | FNMA POOL #AA9362 4% 08-01-2039 BEO | 1,419,738.82 |
| Fixed Income | FNMA POOL #AA9809 4.5% 07-01-2039 BEO | 874,372.51 |
| Fixed Income | FNMA POOL #AA9845 4.5% 08-01-2039 BEO | 661,830.15 |
| Fixed Income | FNMA POOL #AB1051 4.5% 05-01-2040 BEO | 191,746.11 |
| Fixed Income | FNMA POOL #AB1388 4.5% 08-01-2040 BEO | 179,163.98 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #AB1469 4.5% 09-01-2040 BEO | 10,280,757.68 |
| Fixed Income | FNMA POOL #AB1475 4.5% 09-01-2040 BEO | 2,053,038.35 |
| Fixed Income | FNMA POOL #AB1501 4% 09-01-2040 BEO | 11,397,331.89 |
| Fixed Income | FNMA POOL #AB2374 4% 03-01-2041 BEO | 7,822,941.17 |
| Fixed Income | FNMA POOL #AB2803 4% DUE 04-01-2026 BEO | 601,819.51 |
| Fixed Income | FNMA POOL #AB2814 4.5% 04-01-2041 BEO | 1,921,775.56 |
| Fixed Income | FNMA POOL #AB2828 4% 02-01-2026 BEO | 23,283.54 |
| Fixed Income | FNMA POOL #AB3934 3.5 11-01-2041 | 99,604.50 |
| Fixed Income | FNMA POOL #AC0014 4.5% 09-01-2039 BEO | 783,252.08 |
| Fixed Income | FNMA POOL #AC0391 4.5% 07-01-2039 BEO | 340,572.40 |
| Fixed Income | FNMA POOL #AC0720 4.5% 08-01-2039 BEO | 770,352.96 |
| Fixed Income | FNMA POOL #AC1256 4.5% 08-01-2039 BEO | 8,713,203.20 |
| Fixed Income | FNMA POOL #AC1362 4.5% 07-01-2039 BEO | 604,454.18 |
| Fixed Income | FNMA POOL #AC1512 4.5% 08-01-2039 BEO | 137,602.35 |
| Fixed Income | FNMA POOL #AC1830 4.5% 09-01-2039 BEO | 4,466,754.25 |
| Fixed Income | FNMA POOL #AC1859 4.5% 09-01-2039 BEO | 369,626.88 |
| Fixed Income | FNMA POOL #AC1915 4% 09-01-2039 BEO | 3,689,425.35 |
| Fixed Income | FNMA POOL #AC3126 4.5% 09-01-2039 BEO | 848,062.68 |
| Fixed Income | FNMA POOL #AC5461 4.5% 11-01-2039 BEO | 2,322,710.61 |
| Fixed Income | FNMA POOL #AC6630 4% 11-01-2024 BEO | 184,912.58 |
| Fixed Income | FNMA POOL #AC8547 4% 12-01-2024 BEO | 1,915,551.78 |
| Fixed Income | FNMA POOL #AC9580 4.5% 02-01-2040 BEO | 2,549,257.78 |
| Fixed Income | FNMA POOL #AD0178 2.031% 04-01-2036 BEO | 323,174.89 |
| Fixed Income | FNMA POOL #AD1870 4.5% 08-01-2040 BEO | 100,328.49 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #AD3668 4.5% 05-01-2040 BEO | 591,975.84 |
| Fixed Income | FNMA POOL #AD3808 4.5% 04-01-2040 BEO | 230,498.56 |
| Fixed Income | FNMA POOL #AD4775 4% 03-01-2025 BEO | 877,534.45 |
| Fixed Income | FNMA POOL #AD5097 3.5% 11-01-2025 BEO | 878,396.73 |
| Fixed Income | FNMA POOL #AD5472 4.5% 05-01-2040 BEO | 106,814.33 |
| Fixed Income | FNMA POOL #AD7136 5% 07-01-2040 BEO | 1,100,265.10 |
| Fixed Income | FNMA POOL #AD7151 4% 07-01-2025 BEO | 424,145.96 |
| Fixed Income | FNMA POOL #AD7228 4.5% 07-01-2040 BEO | 904,223.69 |
| Fixed Income | FNMA POOL #AD7391 4.5% 07-01-2040 BEO | 264,803.92 |
| Fixed Income | FNMA POOL #AD7685 4% 12-01-2040 BEO | 615,696.81 |
| Fixed Income | FNMA POOL #AD8187 4% 09-01-2025 BEO | 106,941.70 |
| Fixed Income | FNMA POOL #AD8254 4% 09-01-2040 BEO | 166,199.26 |
| Fixed Income | FNMA POOL #AD8316 5% 07-01-2040 BEO | 2,332,069.18 |
| Fixed Income | FNMA POOL #AD8529 4.5% 08-01-2040 BEO | 995,770.76 |
| Fixed Income | FNMA POOL #AD9310 4.5% 08-01-2040 BEO | 852,876.12 |
| Fixed Income | FNMA POOL #AD9816 4% 07-01-2025 BEO | 1,543,828.00 |
| Fixed Income | FNMA POOL #AE0113 4% 07-01-2040 BEO | 973,980.03 |
| Fixed Income | FNMA POOL #AE0828 3.5% 02-01-2041 BEO | 357,155.65 |
| Fixed Income | FNMA POOL #AE0828 3.5% 02-01-2041 BEO | 1,183,993.31 |
| Fixed Income | FNMA POOL #AE0881 ADJ RT DUE 02-01-2041 BEO | 203,035.84 |
| Fixed Income | FNMA POOL #AE0949 4% 02-01-2041 BEO | 874,999.57 |
| Fixed Income | FNMA POOL #AE0949 4% 02-01-2041 BEO | 4,438,657.01 |
| Fixed Income | FNMA POOL #AE0968 4% 07-01-2019 BEO | 630,155.36 |
| Fixed Income | FNMA POOL #AE0971 4 05-01-2025 | 474,630.97 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #AE0984 4.5% 02-01-2041 BEO | 345,239.42 |
| Fixed Income | FNMA POOL #AE1329 4.5% 08-01-2040 BEO | 89,806.59 |
| Fixed Income | FNMA POOL #AE1428 4.5% 08-01-2040 BEO | 426,750.89 |
| Fixed Income | FNMA POOL #AE1526 4.5% 09-01-2040 BEO | 2,016,281.66 |
| Fixed Income | FNMA POOL #AE1545 4% 12-01-2040 BEO | 1,887,019.18 |
| Fixed Income | FNMA POOL #AE1617 4.5% 10-01-2039 BEO | 2,412,288.34 |
| Fixed Income | FNMA POOL #AE1835 4% 08-01-2040 BEO | 429,281.98 |
| Fixed Income | FNMA POOL #AE1853 4% 08-01-2040 BEO | 804,879.65 |
| Fixed Income | FNMA POOL #AE2305 4.5% 08-01-2040 BEO | 1,115,325.49 |
| Fixed Income | FNMA POOL #AE2559 4% 09-01-2040 BEO | 5,656,064.25 |
| Fixed Income | FNMA POOL #AE2648 4% 11-01-2040 BEO | 334,259.60 |
| Fixed Income | FNMA POOL #AE2977 4% 08-01-2025 BEO | 794,129.60 |
| Fixed Income | FNMA POOL #AE3066 3.5% 09-01-2025 BEO | 828,986.49 |
| Fixed Income | FNMA POOL #AE3222 4% 11-01-2040 BEO | 240,341.87 |
| Fixed Income | FNMA POOL #AE3450 4.5% 08-01-2040 BEO | 685,001.65 |
| Fixed Income | FNMA POOL #AE3725 4% 12-01-2040 BEO | 464,697.52 |
| Fixed Income | FNMA POOL #AE3884 4.5% 11-01-2040 BEO | 352,153.29 |
| Fixed Income | FNMA POOL #AE4414 4% 11-01-2040 BEO | 469,951.49 |
| Fixed Income | FNMA POOL #AE4420 4.5% 09-01-2040 BEO | 312,333.52 |
| Fixed Income | FNMA POOL #AE4434 4% 01-01-2041 BEO | 1,886,789.90 |
| Fixed Income | FNMA POOL #AE4530 4.5% 05-01-2041 BEO | 3,733,585.26 |
| Fixed Income | FNMA POOL #AE4970 3.5% 10-01-2040 BEO | 33,880.77 |
| Fixed Income | FNMA POOL #AE5037 4.5% 12-01-2040 BEO | 3,661,524.58 |
| Fixed Income | FNMA POOL #AE5156 4% 11-01-2040 BEO | 922,627.32 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #AE6188 4% 11-01-2040 BEO | 597,839.79 |
| Fixed Income | FNMA POOL #AE6200 4% 11-01-2040 BEO | 489,085.10 |
| Fixed Income | FNMA POOL #AE6204 4% 12-01-2040 BEO | 328,780.17 |
| Fixed Income | FNMA POOL #AE6214 4% 12-01-2040 BEO | 488,862.05 |
| Fixed Income | FNMA POOL #AE6240 4% 12-01-2040 BEO | 1,769,923.49 |
| Fixed Income | FNMA POOL #AE6517 4% 11-01-2040 BEO | 224,146.02 |
| Fixed Income | FNMA POOL #AE6984 4% 10-01-2040 BEO | 119,777.27 |
| Fixed Income | FNMA POOL #AE7088 4% 12-01-2025 BEO | 747,935.41 |
| Fixed Income | FNMA POOL #AE7243 4% 12-01-2040 BEO | 1,182,613.19 |
| Fixed Income | FNMA POOL #AE7272 4.5% 10-01-2040 BEO | 217,097.78 |
| Fixed Income | FNMA POOL #AE7314 4% 11-01-2040 BEO | 52,569.67 |
| Fixed Income | FNMA POOL #AE7406 4% 11-01-2040 BEO | 148,774.07 |
| Fixed Income | FNMA POOL #AE7856 4% 12-01-2040 BEO | 13,280,811.38 |
| Fixed Income | FNMA POOL #AE7863 4.5% 12-01-2040 BEO | 645,765.81 |
| Fixed Income | FNMA POOL #AE8396 4% 11-01-2040 BEO | 71,995.08 |
| Fixed Income | FNMA POOL #AE8441 4.5% 11-01-2040 BEO | 361,021.37 |
| Fixed Income | FNMA POOL #AE8722 4% 11-01-2040 BEO | 2,579,073.13 |
| Fixed Income | FNMA POOL #AE8789 3.5% 12-01-2040 BEO | 843,264.06 |
| Fixed Income | FNMA POOL #AE9033 4% 09-01-2026 BEO | 496,423.92 |
| Fixed Income | FNMA POOL #AE9268 4% 01-01-2041 BEO | 463,716.39 |
| Fixed Income | FNMA POOL #AE9313 4% 12-01-2040 BEO | 858,713.89 |
| Fixed Income | FNMA POOL #AE9758 4% 12-01-2040 BEO | 83,883.31 |
| Fixed Income | FNMA POOL #MA0614 4% 01-01-2041 BEO | 2,729,528.22 |
| Fixed Income | FNMA POOL #MA0614 4% 01-01-2041 BEO | 2,157,956.41 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FNMA POOL #MA0693 4.5% 04-01-2041 BEO | 721,810.31 |
| Fixed Income | FNMA POOL #MA0722 4.5% 05-01-2041 BEO | 2,381,538.50 |
| Fixed Income | FNMA POOL #MA0765 4% 06-01-2026 BEO | 367,764.87 |
| Fixed Income | FNMA POOL #MA0914 3.5% DUE 10-01-2041 BEO | 69,460.25 |
| Fixed Income | FNMA PREASSIGN 00140 5 07-25-2022 | 992,400.24 |
| Fixed Income | FNMA PREASSIGN 00892 06-25-2020 | 108,869.16 |
| Fixed Income | FNMA SER 2003-14 CL AT 4 03-25-2033 | 650,920.51 |
| Fixed Income | FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY | -1,000,000.00 |
| Fixed Income | FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY | -3,000,000.00 |
| Fixed Income | FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY | 1,435,000.00 |
| Fixed Income | FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES JANUARY | -8,000,000.00 |
| Fixed Income | FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY | -51,000,000.00 |
| Fixed Income | FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY | -59,000,000.00 |
| Fixed Income | FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY | -41,000,000.00 |
| Fixed Income | FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES NOVEMBER | -23,000,000.00 |
| Fixed Income | FNMA SINGLE FAMILY MTG 3.5 30 YEARS SETTLES DEC | 3,000,000.00 |
| Fixed Income | FORD MTR CO DEL 6.625% DUE 10-01-2028 | 50,000.00 |
| Fixed Income | FORD MTR CO DEL 6.625% DUE 10-01-2028 | 220,000.00 |
| 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 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 | 85,000.00 |
| Fixed Income | FORD MTR CO DEL SR NT CONV 4.25% DUE 11-15-2016 REG | 370,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | FORD MTR CR CO LLC 5.75% DUE 02-01-2021 | 716,000.00 |
| Fixed Income | FORD MTR CR CO LLC 5.75% DUE 02-01-2021 | 3,168,000.00 |
| Fixed Income | FORD MTR CR CO LLC 5.875 DUE 08-02-2021 | 500,000.00 |
| Fixed Income | FRAC TECH SVCS LLC / FRAC TECH FIN INC TERM LN B DUE 05-06-2016 BEO | 1,160,267.10 |
| Fixed Income | FRAC TECH SVCS LLC / FRAC TECH FIN INC TERM LN B DUE 05-06-2016 BEO | 146,229.87 |
| Fixed Income | FREMONT HOME LN TR 2004-B MTG PASSTHRU CTF CL M-2 05-25-2034 REG | 803,545.55 |
| 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 |
| Fixed Income | FRONTIER 8.5% DUE 04-15-2020 | 40,000.00 |
| Fixed Income | FRONTIER 8.5% DUE 04-15-2020 | 185,000.00 |
| Fixed Income | FRONTIER 8.75% DUE 04-15-2022 | 186,000.00 |
| Fixed Income | FRONTIER 8.75% DUE 04-15-2022 | 822,000.00 |
| Fixed Income | GANNETT CO INC 7.125% DUE 09-01-2018 | 750,000.00 |
| Fixed Income | GANNETT CO INC 7.125% DUE 09-01-2018 | 250,000.00 |
| 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 | GE GLOBAL INS HLDG 6.45% DUE 03-01-2019 | 340,000.00 |
| Fixed Income | GE GLOBAL INS HLDG 6.45% DUE 03-01-2019 | 1,070,000.00 |
| Fixed Income | GEN ELEC CAP CORP 6.15% DUE 08-07-2037 | 60,000.00 |
| Fixed Income | GEN ELEC CAP CORP 6.15% DUE 08-07-2037 | 360,000.00 |
| 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 | GENON ENERGY TERM LOAN 20 SEP 2017 | 1,485,000.00 |
| Fixed Income | GENON ENERGY TERM LOAN 20 SEP 2017 | 498,740.55 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 | GHANA(REP OF) 8.5% NTS 04/10/17 USD100000 | 347,000.00 |
| Fixed Income | GIBRALTAR INDS INC SR SUB NT STEP UP 12-01-2015 12-01-2011 | 111,000.00 |
| Fixed Income | GIBRALTAR INDS INC SR SUB NT STEP UP 12-01-2015 12-01-2011 | 490,000.00 |
| Fixed Income | GIBSON ENERGY COTERM LOAN B DUE 06-14-2018 BEO | 1,248,125.00 |
| Fixed Income | GIBSON ENERGY COTERM LOAN B DUE 06-14-2018 BEO | 200,000.00 |
| Fixed Income | GILEAD SCIENCES 4.5% DUE 04-01-2021 | 395,000.00 |
| Fixed Income | GILEAD SCIENCES 4.5% DUE 04-01-2021 | 1,345,000.00 |
| Fixed Income | GLOBO COMMUNICACOES E PARTICIPACOES STEPUP DUE 10-20-2099 BEO | 100,000.00 |
| Fixed Income | GMAC INC FORMERLY 6.75% DUE 12-01-2014 | 100,000.00 |
| Fixed Income | GMAC INC FORMERLY 6.75% DUE 12-01-2014 | 50,000.00 |
| Fixed Income | GMAC INC FORMERLY 6.75% DUE 12-01-2014 | 10,000.00 |
| Fixed Income | GMAC INC FORMERLY 6.75% DUE 12-01-2014 | 60,000.00 |
| Fixed Income | GMAC INC FORMERLY 8% DUE 11-01-2031 | 920,000.00 |
| Fixed Income | GMAC INC FORMERLY 8% DUE 11-01-2031 | 4,060,000.00 |
| Fixed Income | GNMA 4.60300016403% DUE 02-16-2043 | 3,465,285.72 |
| Fixed Income | GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY | 2,400,000.00 |
| Fixed Income | GNMA POOL #003569 5.5% 06-20-2034 BEO | 1,166,936.58 |
| Fixed Income | GNMA POOL #003569 5.5% 06-20-2034 BEO | 404,322.07 |
| Fixed Income | GNMA POOL #004833 4% 10-20-2040 BEO | 924,028.02 |
| Fixed Income | GNMA POOL #004853 4% 11-20-2040 BEO | 1,563,990.88 |
| Fixed Income | GNMA POOL #004984 5.5% 03-20-2041 BEO | 1,257,726.99 |
| Fixed Income | GNMA POOL #005018 5% 04-20-2041 BEO | 373,926.60 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | GNMA POOL #005081 4% 06-20-2041 BEO | 968,560.35 |
| Fixed Income | GNMA POOL #005114 4% 07-20-2041 BEO | 980,377.33 |
| Fixed Income | GNMA POOL #005114 4% 07-20-2041 BEO | 3,651,905.56 |
| Fixed Income | GNMA POOL #005115 4.5% 07-20-2041 BEO | 1,737,153.91 |
| Fixed Income | GNMA POOL #059598 SER 2013 11.5% DUE 05-15-2013 REG | 141.36 |
| Fixed Income | GNMA POOL #137315 SER 2015 10.5% DUE 10-15-2015 REG | 1,646.21 |
| Fixed Income | GNMA POOL #143595 SER 2016 10.5% DUE 02-15-2016 REG | 6,406.94 |
| Fixed Income | GNMA POOL #145657 SER 2016 10.5% DUE 04-15-2016 REG | 2,161.75 |
| Fixed Income | GNMA POOL #148396 SER 2016 10.5% DUE 02-15-2016 REG | 3,172.29 |
| Fixed Income | GNMA POOL #148721 SER 2015 11.5% DUE 12-15-2015 REG | 3,991.63 |
| Fixed Income | GNMA POOL #149875 SER 2016 9.5% DUE 04-15-2016 REG | 1,140.73 |
| Fixed Income | GNMA POOL #149890 SER 2016 9.5% DUE 02-15-2016 REG | 2,013.12 |
| Fixed Income | GNMA POOL #202982 SER 2017 10.5% DUE 07-15-2017 REG | 10,031.80 |
| Fixed Income | GNMA POOL #218477 SER 2017 10.5% DUE 11-15-2017 REG | 8,933.88 |
| Fixed Income | GNMA POOL #233738 SER 2017 10.5% DUE 11-15-2017 REG | 7,364.90 |
| Fixed Income | GNMA POOL #236244 SER 2017 10.5% DUE 10-15-2017 REG | 21,635.29 |
| Fixed Income | GNMA POOL #255052 SER 2018 11.5% DUE 09-15-2018 REG | 6,335.31 |
| Fixed Income | GNMA POOL #271105 SER 2023 8% DUE 10-15-2023 REG | 19,547.22 |
| Fixed Income | GNMA POOL #290358 SER 2020 10.5% DUE 08-15-2020 REG | 7,052.50 |
| Fixed Income | GNMA POOL #316089 SER 2022 8% DUE 02-15-2022 REG | 1,934.64 |
| Fixed Income | GNMA POOL #345538 SER 2024 8% DUE 02-15-2024 REG | 5,381.62 |
| Fixed Income | GNMA POOL #352906 SER 2024 7% DUE 05-15-2024 REG | 67,483.00 |
| Fixed Income | GNMA POOL #354646 SER 2023 8% DUE 08-15-2023 REG | 6,087.01 |
| Fixed Income | GNMA POOL #354857 SER 2024 8% DUE 07-15-2024 REG | 2,659.48 |

# KTYRS Holdings Report

| Asset Category | Asset Description | | Shares/Par Value |
|---|---|---|---|
| Fixed Income | GNMA POOL #363910 SER 2024 8% DUE | 05-15-2024 REG | 6,716.83 |
| Fixed Income | GNMA POOL #366893 SER 2024 8% DUE | 10-15-2024 REG | 3,065.11 |
| Fixed Income | GNMA POOL #367997 SER 2023 8% DUE | 11-15-2023 REG | 613.60 |
| Fixed Income | GNMA POOL #369549 SER 2024 8% DUE | 10-15-2024 REG | 1,160.07 |
| Fixed Income | GNMA POOL #380219 SER 2025 9% DUE | 09-15-2025 REG | 6,923.44 |
| Fixed Income | GNMA POOL #386052 SER 2024 8% DUE | 10-15-2024 REG | 6,595.47 |
| Fixed Income | GNMA POOL #390614 SER 2024 8% DUE | 03-15-2024 REG | 20,843.04 |
| Fixed Income | GNMA POOL #447214 SER 2027 8.5% DUE | 06-15-2027 REG | 3,431.24 |
| Fixed Income | GNMA POOL #478973 SER 2029 8% DUE | 12-15-2029 REG | 357.84 |
| Fixed Income | GNMA POOL #482086 SER 2030 8% DUE | 06-15-2030 REG | 600.97 |
| Fixed Income | GNMA POOL #506241 SER 2030 8% DUE | 06-15-2030 REG | 6,813.27 |
| Fixed Income | GNMA POOL #506625 7% 03-15-2029 BEO | | 10,654.26 |
| Fixed Income | GNMA POOL #517931 SER 2029 8.5% DUE | 10-15-2029 REG | 81.19 |
| Fixed Income | GNMA POOL #521898 SER 2029 8% DUE | 11-15-2029 REG | 23,959.18 |
| Fixed Income | GNMA POOL #522671 8% 03-15-2030 BEO | | 2,197.48 |
| Fixed Income | GNMA POOL #540962 SER 2030 8% DUE | 10-15-2030 REG | 1,525.00 |
| Fixed Income | GNMA POOL #541446 8% 01-15-2031 BEO | | 18,507.31 |
| Fixed Income | GNMA POOL #543415 SER 2030 7% DUE | 11-15-2030 REG | 37,046.07 |
| Fixed Income | GNMA POOL #548686 7% 02-15-2032 BEO | | 4,474.28 |
| Fixed Income | GNMA POOL #552326 SER 2032 7% DUE | 01-15-2032 REG | 35,615.27 |
| Fixed Income | GNMA POOL #555979 SER 2031 7% DUE | 07-15-2031 REG | 14,754.92 |
| Fixed Income | GNMA POOL #560739 SER 2031 7% DUE | 06-15-2031 REG | 1,298.51 |
| Fixed Income | GNMA POOL #564118 SER 2031 7% DUE | 07-15-2031 REG | 40,142.46 |
| Fixed Income | GNMA POOL #564709 SER 2031 8% DUE | 07-15-2031 REG | 2,604.43 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | GNMA POOL #564933 7% 10-15-2031 BEO | 9,250.38 |
| Fixed Income | GNMA POOL #568036 SER 2031 7% DUE 08-15-2031 REG | 12,556.43 |
| Fixed Income | GNMA POOL #569160 SER 2032 7% DUE 03-15-2032 REG | 29,215.54 |
| Fixed Income | GNMA POOL #569213 SER 2032 7% DUE 03-15-2032 REG | 63,690.30 |
| Fixed Income | GNMA POOL #569357 SER 2032 7% DUE 04-15-2032 REG | 55,891.94 |
| Fixed Income | GNMA POOL #569906 SER 2032 8% DUE 06-15-2032 REG | 3,610.87 |
| Fixed Income | GNMA POOL #570522 SER 2032 7% DUE 01-15-2032 REG | 7,252.26 |
| Fixed Income | GNMA POOL #572392 SER 2031 7% DUE 11-15-2031 REG | 8,753.67 |
| Fixed Income | GNMA POOL #574456 7% 02-15-2032 BEO | 5,713.39 |
| Fixed Income | GNMA POOL #575025 SER 2032 7% DUE 07-15-2032 REG | 10,132.98 |
| Fixed Income | GNMA POOL #579718 7% 08-15-2032 BEO | 7,719.62 |
| Fixed Income | GNMA POOL #582364 7% 10-15-2032 BEO | 31,014.74 |
| Fixed Income | GNMA POOL #594858 7% 08-15-2032 BEO | 43,279.14 |
| Fixed Income | GNMA POOL #604086 5.5% 03-15-2033 BEO | 1,041,808.70 |
| Fixed Income | GNMA POOL #618549 8% 12-15-2033 BEO | 15,367.99 |
| Fixed Income | GNMA POOL #654454 5.5% 07-15-2038 BEO | 175,783.03 |
| Fixed Income | GNMA POOL #658570 6% 08-15-2036 BEO | 488,594.62 |
| Fixed Income | GNMA POOL #670401 5.5% 02-15-2038 BEO | 240,780.42 |
| Fixed Income | GNMA POOL #674165 5.5% 08-15-2038 BEO | 435,020.31 |
| Fixed Income | GNMA POOL #675063 6% 01-15-2038 BEO | 1,205,708.94 |
| Fixed Income | GNMA POOL #677187 6% 06-15-2038 BEO | 459,612.63 |
| Fixed Income | GNMA POOL #677220 5.5% 08-15-2038 BEO | 219,673.95 |
| Fixed Income | GNMA POOL #678100 5.5% 01-15-2039 BEO | 1,210,617.58 |
| Fixed Income | GNMA POOL #686342 6% 05-15-2038 BEO | 60,183.93 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | GNMA POOL #687826 SER 2038 5.5% DUE 08-15-2038 REG | 283,516.58 |
| Fixed Income | GNMA POOL #693631 5.5% 07-15-2038 BEO | 219,754.33 |
| Fixed Income | GNMA POOL #698483 4.5% 08-15-2039 BEO | 1,100,074.81 |
| Fixed Income | GNMA POOL #704185 5.5% 01-15-2039 BEO | 1,621,592.73 |
| Fixed Income | GNMA POOL #708590 4.5% 05-15-2039 BEO | 846,297.52 |
| Fixed Income | GNMA POOL #712972 4.5% 04-15-2039 BEO | 2,014,071.71 |
| Fixed Income | GNMA POOL #714109 SER 2039 4.5% DUE 08-15-2039 REG | 1,462,945.60 |
| Fixed Income | GNMA POOL #716785 SER 2039 4.5% DUE 04-15-2039 REG | 4,298,321.53 |
| Fixed Income | GNMA POOL #717168 4.5% 06-15-2039 BEO | 3,367,708.93 |
| Fixed Income | GNMA POOL #726139 4.5% 01-15-2040 BEO | 1,407,393.81 |
| Fixed Income | GNMA POOL #726323 SER 2039 5% DUE 09-15-2039 REG | 3,736,773.70 |
| Fixed Income | GNMA POOL #736684 5% 03-15-2040 BEO | 269,400.69 |
| Fixed Income | GNMA POOL #751018 4% 09-15-2040 BEO | 895,032.13 |
| Fixed Income | GNMA POOL #764525 SER 2041 5% DUE 06-15-2041 REG | 1,122,360.56 |
| Fixed Income | GNMA POOL #780397 SER 2022 8% DUE 12-15-2022 REG | 18,678.56 |
| Fixed Income | GNMA POOL #781213 SER 2017 8% DUE 12-15-2017 REG | 150,100.28 |
| Fixed Income | GNMA POOL #781252 SER 2030 8% DUE 12-15-2030 REG | 14,518.39 |
| Fixed Income | GNMA POOL #781334 SER 2031 8% DUE 08-15-2031 REG | 52,879.72 |
| Fixed Income | GNMA POOL #781430 SER 2031 8% DUE 09-15-2031 REG | 25,938.04 |
| Fixed Income | GNMA POOL #782169 6% 06-15-2037 BEO | 315,423.15 |
| Fixed Income | GNMA POOL #782448 6% 10-15-2038 BEO | 1,962,167.87 |
| Fixed Income | GNMA POOL #783292 6% 12-15-2040 BEO | 437,836.46 |
| Fixed Income | GNMA, POOL # 780115 SERIES 2025 8.5% DUE 04-15-2025 | 18,876.73 |
| Fixed Income | GNMAII POOL #003263 SER 2032 7.5% DUE 07-20-2032 REG | 543.92 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | GNMAII POOL #003276 SER 2032 7.5% DUE 08-20-2032 REG | 730.49 |
| Fixed Income | GNMAII POOL #003288 SER 2032 7.5% DUE 09-20-2032 REG | 479.99 |
| Fixed Income | GNMAII POOL #004696 SER 2040 4.5% DUE 05-20-2040 REG | 2,670,879.38 |
| Fixed Income | GOLD FIELDS OROGEN 4.875% 07/10/2020 | 400,000.00 |
| Fixed Income | GOLD FIELDS OROGEN 4.875% DUE 10-07-2020 | 1,105,000.00 |
| Fixed Income | GOLDMAN SACHS 5.35% DUE 01-15-2016 | 1,900,000.00 |
| Fixed Income | GOLDMAN SACHS 5.45% DUE 11-01-2012 | 310,000.00 |
| Fixed Income | GOLDMAN SACHS 5.95% DUE 01-18-2018 | 650,000.00 |
| Fixed Income | GOLDMAN SACHS 5.95% DUE 01-18-2018 | 585,000.00 |
| Fixed Income | GOLDMAN SACHS 5.95% DUE 01-18-2018 | 300,000.00 |
| Fixed Income | GOLDMAN SACHS 6 DUE 06-15-2020 | 1,130,000.00 |
| Fixed Income | GOLDMAN SACHS 6% DUE 05-01-2014 | 860,000.00 |
| Fixed Income | GOLDMAN SACHS 6.15% DUE 04-01-2018 | 600,000.00 |
| Fixed Income | GOLDMAN SACHS 6.25% DUE 02-01-2041 | 230,000.00 |
| Fixed Income | GOLDMAN SACHS 6.25% DUE 02-01-2041 | 695,000.00 |
| Fixed Income | GOLDMAN SACHS 6.75% DUE 10-01-2037 | 1,200,000.00 |
| Fixed Income | GOLDMAN SACHS 6.75% DUE 10-01-2037 | 1,600,000.00 |
| Fixed Income | GOLDMAN SACHS GROUP INC NT FLT RT DUE 01-12-2015 REG | 600,000.00 |
| 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 | GOODYEAR TIRE SR NT 8.25 DUE 08-15-2020 | 1,000,000.00 |
| Fixed Income | GOODYEAR TIRE SR NT 8.25 DUE 08-15-2020 | 160,000.00 |
| Fixed Income | GOODYEAR TIRE SR NT 8.25 DUE 08-15-2020 | 710,000.00 |
| Fixed Income | GRAPHIC PACKAGING 9.5% DUE 06-15-2017 | 35,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | GRAPHIC PACKAGING 9.5% DUE 06-15-2017 | 150,000.00 |
| Fixed Income | GRAY TELEVISION INC TERM LOAN B DUE 12-31-2014 BEO | 997,409.33 |
| Fixed Income | GRAY TELEVISION INC TERM LOAN B DUE 12-31-2014 BEO | 498,704.66 |
| 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 FINL 7.7% DUE 10-15-2027 | 251,329.16 |
| Fixed Income | GREEN TREE FINL 7.7% DUE 10-15-2027 | 786,525.68 |
| Fixed Income | GREIF INC FORMERLY 7.75 DUE 08-01-2019 | 174,000.00 |
| Fixed Income | GREIF INC FORMERLY 7.75 DUE 08-01-2019 | 760,000.00 |
| Fixed Income | GRIFOLS INC 8.25 DUE 02-01-2018 | 180,000.00 |
| Fixed Income | GRIFOLS INC 8.25 DUE 02-01-2018 | 800,000.00 |
| Fixed Income | GRUPO TELEVISA S A 6% DUE 05-15-2018 | 101,000.00 |
| Fixed Income | GTE CORP 6.84% DUE 04-15-2018 | 325,000.00 |
| Fixed Income | GTE CORP 6.84% DUE 04-15-2018 | 1,000,000.00 |
| 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 | HALCYON STRCT ASST FRN SECD 12/10/2018 USD1000 | 1,141,000.00 |
| Fixed Income | HALLIBURTON CO 4.5 DUE 11-15-2041 | 130,000.00 |
| Fixed Income | HALLIBURTON CO 4.5 DUE 11-15-2041 | 420,000.00 |
| Fixed Income | HANESBRANDS INC 6.375% DUE 12-15-2020 | 650,000.00 |
| Fixed Income | HANESBRANDS INC 6.375% DUE 12-15-2020 | 250,000.00 |
| 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 | HARRAHS OPER CO INC TL B2 DUE 01-28-2015BEO | 140,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | HARRAHS OPER CO INC TL B2 DUE 01-28-2015BEO | 625,000.00 |
| 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 | HARRAHS OPER INC 11.25% DUE 06-01-2017 | 204,000.00 |
| Fixed Income | HARRAHS OPER INC 11.25% DUE 06-01-2017 | 896,000.00 |
| Fixed Income | HARSCO CORP 2.7% DUE 10-15-2015 | 450,000.00 |
| Fixed Income | HARSCO CORP 2.7% DUE 10-15-2015 | 1,245,000.00 |
| Fixed Income | HARTFORD FINL SVCS 5.5% DUE 10-15-2016 | 365,000.00 |
| Fixed Income | HARTFORD FINL SVCS 5.5% DUE 10-15-2016 | 990,000.00 |
| Fixed Income | HASBRO INC 6.35% DUE 03-15-2040 | 205,000.00 |
| Fixed Income | HASBRO INC 6.35% DUE 03-15-2040 | 650,000.00 |
| Fixed Income | HCA HLDGS INC 7.75% DUE 05-15-2021 | 500,000.00 |
| Fixed Income | HCA INC 7.5% DUE 11-06-2033 | 103,000.00 |
| Fixed Income | HCA INC 7.5% DUE 11-06-2033 | 455,000.00 |
| Fixed Income | HCA INC 7.875% DUE 02-15-2020 | 496,000.00 |
| Fixed Income | HCA INC 7.875% DUE 02-15-2020 | 2,204,000.00 |
| Fixed Income | HCA INC 8.5% DUE 04-15-2019 | 95,000.00 |
| 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 | 250,000.00 |
| 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 | 2,830,000.00 |
| Fixed Income | HCA INC SR NT 7.5 DUE 02-15-2022 | 90,000.00 |
| Fixed Income | HCA INC SR NT 7.5 DUE 02-15-2022 | 410,000.00 |
| Fixed Income | HCA INC TRANCHE B-3 TERM LOAN DUE 05-01-2018 BEO | 750,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | HCA INC TRANCHE B-3 TERM LOAN DUE 05-01-2018 BEO | 200,000.00 |
| Fixed Income | HEALTHSOUTH CORP 8.125% DUE 02-15-2020 | 92,000.00 |
| Fixed Income | HEALTHSOUTH CORP 8.125% DUE 02-15-2020 | 418,000.00 |
| Fixed Income | HERCULES INC 6.5% DUE 06-30-2029 | 240,000.00 |
| Fixed Income | HERCULES INC 6.5% DUE 06-30-2029 | 1,070,000.00 |
| Fixed Income | HERTZ CORP 6.75% DUE 04-15-2019 | 150,000.00 |
| Fixed Income | HERTZ CORP 7.375% DUE 01-15-2021 | 277,000.00 |
| Fixed Income | HERTZ CORP 7.375% DUE 01-15-2021 | 1,223,000.00 |
| Fixed Income | HERTZ CORP 7.5% DUE 10-15-2018 | 750,000.00 |
| Fixed Income | HERTZ CORP TRANCHE B TERM LOAN DUE 02-28-2018 BEO | 800,000.00 |
| Fixed Income | HERTZ CORP TRANCHE B TERM LOAN DUE 02-28-2018 BEO | 200,000.00 |
| Fixed Income | HEWLETT PACKARD CO 5.5% DUE 03-01-2018 | 220,000.00 |
| Fixed Income | HEWLETT PACKARD CO 5.5% DUE 03-01-2018 | 805,000.00 |
| 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 | HEXION U S FIN 8.875% DUE 02-01-2018 | 201,000.00 |
| Fixed Income | HEXION U S FIN 8.875% DUE 02-01-2018 | 890,000.00 |
| Fixed Income | HILCORP ENERGY I L 7.625% DUE 04-15-2021 | 184,000.00 |
| Fixed Income | HILCORP ENERGY I L 7.625% DUE 04-15-2021 | 816,000.00 |
| Fixed Income | HOLOGIC INC SR NT CONV DUE 12-15-2037/12-18-2013 REG | 500,000.00 |
| Fixed Income | HOME LN TR 5.52% DUE 04-25-2021 | 18,777.26 |
| Fixed Income | HONEYWELL INTL INC 5% DUE 02-15-2019 | 225,000.00 |
| Fixed Income | HONEYWELL INTL INC 5% DUE 02-15-2019 | 715,000.00 |
| Fixed Income | HRPT PPTYS TR 5.75% DUE 02-15-2014 | 425,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | HRPT PPTYS TR 5.75% DUE 02-15-2014 | 2,550,000.00 |
| Fixed Income | HSBC FIN CORP GLOBAL NT FLTG RATE DUE 06-01-2016 REG | 4,600,000.00 |
| Fixed Income | HSBC HLDGS PLC 6.5% DUE 05-02-2036 | 2,300,000.00 |
| Fixed Income | HSBC HLDGS PLC 6.5% DUE 05-02-2036 | 300,000.00 |
| Fixed Income | HSBC HLDGS PLC 6.5% DUE 09-15-2037 | 370,000.00 |
| Fixed Income | HSBC HLDGS PLC 6.5% DUE 09-15-2037 | 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 | 820,000.00 |
| 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 | HUMAN GENOME SCIENCES INC SR NT CONV 3% DUE 11-15-2018 REG | 405,000.00 |
| Fixed Income | HUMAN GENOME SCIENCES INC SR NT CONV 3% DUE 11-15-2018 REG | 1,785,000.00 |
| Fixed Income | HUTCHISON WHAMPOA 4.625% DUE 09-11-2015 | 25,000.00 |
| Fixed Income | HUTCHISON WHAMPOA 4.625% DUE 09-11-2015 | 105,000.00 |
| Fixed Income | ICICI BANK LIMITED 5.75% DUE 11-16-2020 | 100,000.00 |
| Fixed Income | ICONIX BRAND GROUP 2.5% DUE 06-01-2016 | 185,000.00 |
| Fixed Income | ICONIX BRAND GROUP 2.5% DUE 06-01-2016 | 815,000.00 |
| Fixed Income | IMC HOME EQTY LN TR SER 1997-5 CL M1 7.08 ABS CTF DUE 11-20-2028 | 70,307.82 |
| Fixed Income | IMC HOME EQTY LN TR SER 1997-5 CL M1 7.08 ABS CTF DUE 11-20-2028 | 52,088.78 |
| Fixed Income | INCAPS FDG I LTD(KY)/CORP(DEL) SR NT CL A-1 FLTG RATE 144A 3C7 DUE 06-01-2033 | 2,457,485.40 |
| Fixed Income | INCAPS FDG I LTD(KY)/CORP(DEL) SR NT CL A-1 FLTG RATE 144A 3C7 DUE 06-01-2033 | 884,944.60 |
| 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 | 1,110,000.00 |
| Fixed Income | INDONESIA(REP OF) 10% BDS 15/7/17 IDR1000000 | 1,700,000,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | INDONESIA(REP OF) 10% BDS 15/7/17 IDR1000000 | 7,500,000,000.00 |
| Fixed Income | INDONESIA(REP OF) 7.75% NTS 01/38 USD'REGS | 182,000.00 |
| Fixed Income | INDONESIA(REP OF) 8.25% BDS 15/07/21 IDR1000 | 1,800,000,000.00 |
| Fixed Income | INDONESIA(REP OF) 8.25% BDS 15/07/21 IDR1000 | 8,000,000,000.00 |
| Fixed Income | INDONESIA(REP OF) 9.5% BDS 15/07/31 IDR1000 | 1,000,000,000.00 |
| Fixed Income | INDONESIA(REP OF) 9.5% BDS 15/07/31 IDR1000 | 5,000,000,000.00 |
| Fixed Income | INDOSAT PALAPA CO 7.375% DUE 07-29-2020 | 150,000.00 |
| Fixed Income | INERGY L P & 6.875% DUE 08-01-2021 | 733,000.00 |
| Fixed Income | INTEL CORP 3.3 DUE 10-01-2021 | 560,000.00 |
| Fixed Income | INTEL CORP 3.3 DUE 10-01-2021 | 1,615,000.00 |
| Fixed Income | INTELSAT 11.25% DUE 02-04-2017 | 580,000.00 |
| Fixed Income | INTELSAT 11.25% DUE 02-04-2017 | 2,570,000.00 |
| Fixed Income | INTELSAT JACKSON HLDGS LTD 8.5 DUE 11-01-2019 REG | 183,000.00 |
| Fixed Income | INTELSAT JACKSON HLDGS LTD 8.5 DUE 11-01-2019 REG | 817,000.00 |
| Fixed Income | INTELSAT JACKSON HLDGS LTD TERM LOAN DUE02-01-2014 BEO | 500,000.00 |
| Fixed Income | INTELSAT JACKSON HLDGS LTD TERM LOAN DUE04-03-2018 BEO | 1,492,500.00 |
| Fixed Income | INTELSAT JACKSON HLDGS LTD TERM LOAN DUE04-03-2018 BEO | 90,000.00 |
| Fixed Income | INTELSAT JACKSON HLDGS LTD TERM LOAN DUE04-03-2018 BEO | 410,000.00 |
| Fixed Income | INTELSAT JACKSON HLDGS S A 7.25 DUE 10-15-2020/10-15-2015 REG | 400,000.00 |
| Fixed Income | INTELSAT LTD 11.25% DUE 06-15-2016 | 136,000.00 |
| Fixed Income | INTELSAT LTD 11.25% DUE 06-15-2016 | 614,000.00 |
| Fixed Income | INTELSAT LTD 11.25% DUE 06-15-2016 | 105,000.00 |
| Fixed Income | INTELSAT LTD 11.25% DUE 06-15-2016 | 465,000.00 |
| Fixed Income | INTELSAT LUXEMBOURG S A 11.5% DUE 02-04-2017/01-13-2010 REG | 184,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | INTELSAT LUXEMBOURG S A 11.5% DUE 02-04-2017/01-13-2010 REG | 816,000.00 |
| Fixed Income | INTER AMERN DEVEL EURO MTN 0.0% 20/08/2015 | 6,540,000,000.00 |
| Fixed Income | INTER AMERN DEVEL EURO MTN 0.0% 20/08/2015 | 28,960,000,000.00 |
| Fixed Income | INTERACTIVE DATA CORP TERM LOAN 2011 DUE01-31-2018 BEO | 1,243,750.00 |
| Fixed Income | INTER-AMERN DEV BK CORP 5.375% 27/05/2014 | 44,000.00 |
| Fixed Income | INTER-AMERN DEV BK CORP 5.375% 27/05/2014 | 198,000.00 |
| 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 INC NEW JERSEY SR SUB NT 7 DUE 11-15-2018 | 110,000.00 |
| Fixed Income | INTERLINE BRANDS INC NEW JERSEY SR SUB NT 7 DUE 11-15-2018 | 490,000.00 |
| Fixed Income | INTL BANK RECON&DV 4.5% BDS 16/08/2016 NZD | 240,000.00 |
| Fixed Income | INTL BANK RECON&DV 4.5% BDS 16/08/2016 NZD | 1,050,000.00 |
| Fixed Income | INTL BUSINESS 1.95% DUE 07-22-2016 | 315,000.00 |
| Fixed Income | INTL BUSINESS 1.95% DUE 07-22-2016 | 1,050,000.00 |
| Fixed Income | INTL BUSINESS MACH CORP 8.375 NT DUE 11-1-2019 REG | 550,000.00 |
| Fixed Income | INTL BUSINESS MACH CORP 8.375 NT DUE 11-1-2019 REG | 1,515,000.00 |
| Fixed Income | INTL LEASE FIN 6.25% DUE 05-15-2019 | 95,000.00 |
| Fixed Income | INTL LEASE FIN 6.25% DUE 05-15-2019 | 410,000.00 |
| 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 | 745,000.00 |
| 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 01-15-2022 | 57,000.00 |
| Fixed Income | INTL LEASE FIN 8.625% DUE 01-15-2022 | 255,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | INTL LEASE FIN 8.875% DUE 09-01-2017 | 418,000.00 |
| Fixed Income | INTL LEASE FIN 8.875% DUE 09-01-2017 | 1,854,000.00 |
| Fixed Income | INTL PAPER CO 7.95% DUE 06-15-2018 | 545,000.00 |
| Fixed Income | INTL PAPER CO 7.95% DUE 06-15-2018 | 85,000.00 |
| Fixed Income | INTL PAPER CO 7.95% DUE 06-15-2018 | 365,000.00 |
| Fixed Income | INTL PAPER CO 7.95% DUE 06-15-2018 | 1,680,000.00 |
| Fixed Income | IRAQ (REPUBLIC OF) 5.8% BDS 15/01/28 USD'REGS' | 4,425,000.00 |
| Fixed Income | IRSA INVERSIONES Y 11.5% DUE 07-20-2020 | 350,000.00 |
| 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 |
| Fixed Income | ISRAEL ST AID-ISRAEL 5.5% DUE 09-18-2033REG | 580,000.00 |
| Fixed Income | ISTAR FINL INC 6.5% DUE 12-15-2013 | 40,000.00 |
| Fixed Income | ISTAR FINL INC 6.5% DUE 12-15-2013 | 190,000.00 |
| 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 | ITALY(REP OF) 4% BTP 01/02/37 EUR1000 | 2,900,000.00 |
| Fixed Income | ITALY(REP OF) 4% BTP 01/02/37 EUR1000 | 700,000.00 |
| 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) 5.75% BTP 1/02/2033 EUR1000 | 15,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | ITALY(REP OF) 5.75% BTP 1/02/2033 EUR1000 | 55,000.00 |
| Fixed Income | JBS FIN II LTD 8.25% DUE 01-29-2018 | 100,000.00 |
| Fixed Income | JBS FIN II LTD 8.25% DUE 01-29-2018 | 115,000.00 |
| Fixed Income | JEFFERIES GROUP 3.875% DUE 11-09-2015 | 220,000.00 |
| Fixed Income | JEFFERIES GROUP 3.875% DUE 11-09-2015 | 370,000.00 |
| Fixed Income | JEFFERIES GROUP 5.125% DUE 04-13-2018 | 405,000.00 |
| Fixed Income | JEFFERIES GROUP 6.25% DUE 01-15-2036 | 75,000.00 |
| Fixed Income | JEFFERIES GROUP 6.25% DUE 01-15-2036 | 505,000.00 |
| Fixed Income | JEFFERIES GROUP 6.45% DUE 06-08-2027 | 75,000.00 |
| Fixed Income | JEFFERIES GROUP 6.45% DUE 06-08-2027 | 330,000.00 |
| Fixed Income | JEFFERIES GROUP 8.5% DUE 07-15-2019 | 5,000.00 |
| Fixed Income | JEFFERIES GROUP 8.5% DUE 07-15-2019 | 15,000.00 |
| Fixed Income | JEFFERIES GROUP INC 6.875 DUE 04-15-2021BEO | 5,000.00 |
| Fixed Income | JEFFERIES GROUP INC 6.875 DUE 04-15-2021BEO | 35,000.00 |
| 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 | JO-ANN STORES INC TERM LOAN B DUE 03-31-2018 BEO | 995,000.00 |
| Fixed Income | JONES APPAREL 6.125% DUE 11-15-2034 | 25,000.00 |
| Fixed Income | JONES APPAREL 6.125% DUE 11-15-2034 | 95,000.00 |
| Fixed Income | JONES GROUP INC / 6.875% DUE 03-15-2019 | 215,000.00 |
| Fixed Income | JONES GROUP INC / 6.875% DUE 03-15-2019 | 960,000.00 |
| Fixed Income | JP MORGAN CHASE BK MEDIUM 0.0% 16/02/2012 | 2,900.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | JP MORGAN CHASE CAP XVII BD 5.85 DUE 08-01-2035 BEO | 220,000.00 |
| Fixed Income | JP MORGAN CHASE CAP XVII BD 5.85 DUE 08-01-2035 BEO | 970,000.00 |
| Fixed Income | JPMORGAN CHASE & 3.15% DUE 07-05-2016 | 105,000.00 |
| 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 | 805,000.00 |
| Fixed Income | JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017 | 3,020,000.00 |
| Fixed Income | JPMORGAN CHASE CAP 6.45% DUE 02-02-2037 | 95,000.00 |
| Fixed Income | JPMORGAN CHASE CAP 6.45% DUE 02-02-2037 | 430,000.00 |
| Fixed Income | JPMORGAN CHASE CAP XXIII GTD CAP SECS SER W FLTG DUE 05-15-2047/05-15-2012 REG | 115,000.00 |
| Fixed Income | JPMORGAN CHASE CAP XXIII GTD CAP SECS SER W FLTG DUE 05-15-2047/05-15-2012 REG | 510,000.00 |
| Fixed Income | JSC KAZMUNAYG 8.375% GTD SNR 02/07/13 USD | 939,000.00 |
| Fixed Income | KAISA GROUP 13.5 DUE 04-28-2015 | 100,000.00 |
| Fixed Income | KAR AUCTION SVCS INC TERM LN B DUE 05-19-2017 BEO | 995,004.44 |
| Fixed Income | KAR AUCTION SVCS INC TERM LN B DUE 05-19-2017 BEO | 248,751.10 |
| Fixed Income | KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MED TRANCHE # 00001 9.125 DUE 07-02-18 | 101,000.00 |
| Fixed Income | KB HOME 5.875% DUE 01-15-2015 | 250,000.00 |
| Fixed Income | KB HOME 5.875% DUE 01-15-2015 | 1,110,000.00 |
| Fixed Income | KB HOME 7.25% DUE 06-15-2018 | 230,000.00 |
| Fixed Income | KB HOME 7.25% DUE 06-15-2018 | 1,020,000.00 |
| Fixed Income | KINDER MORGAN 5.95% DUE 02-15-2018 | 1,000,000.00 |
| 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 | KMG FIN SUB 7 REGS NOTE 7.0% 05/05/2020 | 1,000,000.00 |
| Fixed Income | KOPPERS INC PA 7.875% DUE 12-01-2019 | 92,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | KOPPERS INC PA 7.875% DUE 12-01-2019 | 408,000.00 |
| Fixed Income | KOREA DEV BK NT 4% DUE 09-09-2016 REG | 750,000.00 |
| Fixed Income | KOREA DEV BK NT 5.3% DUE 01-17-2013 REG | 3,500,000.00 |
| 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 REP NT 4.25% DUE 06-01-2013 REG | 350,000.00 |
| Fixed Income | KOREA REP NT 4.25% DUE 06-01-2013 REG | 2,000,000.00 |
| Fixed Income | KOREA TREASURY BD 3.5% 10/06/2014 | 200,000,000.00 |
| Fixed Income | KOREA TREASURY BD 3.5% 10/06/2014 | 920,000,000.00 |
| Fixed Income | KOREA TREASURY BOND 4.25% BDS 10 JUN 2021 | 200,000,000.00 |
| Fixed Income | KOREA TREASURY BOND 4.25% BDS 10 JUN 2021 | 870,000,000.00 |
| Fixed Income | KOREA(REPUBLIC OF) 4% BDS 10/03/16 KRW10000 | 200,000,000.00 |
| Fixed Income | KOREA(REPUBLIC OF) 4% BDS 10/03/16 KRW10000 | 910,000,000.00 |
| Fixed Income | KOREA(REPUBLIC OF) 5.75% BDS 10/09/18 KRW | 180,000,000.00 |
| Fixed Income | KOREA(REPUBLIC OF) 5.75% BDS 10/09/18 KRW | 820,000,000.00 |
| Fixed Income | KRATOS DEFENSE & 10 DUE 06-01-2017 | 367,000.00 |
| Fixed Income | KRATOS DEFENSE & 10 DUE 06-01-2017 | 1,633,000.00 |
| Fixed Income | KRATOS DEFENSE & 10 DUE 06-01-2017 | 30,000.00 |
| Fixed Income | KRATOS DEFENSE & 10 DUE 06-01-2017 | 135,000.00 |
| Fixed Income | KREDITANST FUR WIE 6% GTD MTN 19/01/2016AUD | 245,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 |
| Fixed Income | LAS VEGAS VALLEY NEV WTR DIST 7.013% 06-01-2039 BEO TAXABLE | 6,600,000.00 |
| Fixed Income | LEAR CORP 8.125% DUE 03-15-2020 | 252,000.00 |
| Fixed Income | LEAR CORP 8.125% DUE 03-15-2020 | 1,118,000.00 |
| Fixed Income | LEAR CORP 8.125% DUE 03-15-2020 | 40,000.00 |
| Fixed Income | LEAR CORP 8.125% DUE 03-15-2020 | 185,000.00 |
| Fixed Income | LEASE INVT FLIGHT TR 2001-1 AST BKD NT CL A-1 FLTG RATE 07-15-2031/07-15-2010 | 163,313.09 |
| Fixed Income | LEHMAN BROS SMALL 5.62% DUE 09-25-2036 | 1,397,896.96 |
| Fixed Income | LENNAR CORP 6.95% DUE 06-01-2018 | 380,000.00 |
| Fixed Income | LENNAR CORP 6.95% DUE 06-01-2018 | 1,680,000.00 |
| 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 | 108,000.00 |
| Fixed Income | LEVEL 3 11.875% DUE 02-01-2019 | 482,000.00 |
| Fixed Income | LEVEL 3 COMMUNICATIONS INC TRANCHE B3 DUE 09-01-2018 BEO | 1,000,000.00 |
| Fixed Income | LEVEL 3 COMMUNICATIONS INC TRANCHE B3 DUE 09-01-2018 BEO | 150,000.00 |
| Fixed Income | LEVEL 3 FING INC 9.375% DUE 04-01-2019 | 317,000.00 |
| Fixed Income | LEVEL 3 FING INC 9.375% DUE 04-01-2019 | 1,405,000.00 |
| 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 | 176,000.00 |
| Fixed Income | LIMITED BRANDS INC 6.625% DUE 04-01-2021 | 784,000.00 |
| Fixed Income | LIN T.V CORP TERM LOAN B DUE 12-31-2018 BEO | 1,250,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | LIN T.V CORP TERM LOAN B DUE 12-31-2018 BEO | 250,000.00 |
| Fixed Income | LINCOLN NATL CORP FLTG RT 7% DUE 05-17-2066 | 35,000.00 |
| Fixed Income | LINCOLN NATL CORP FLTG RT 7% DUE 05-17-2066 | 150,000.00 |
| Fixed Income | LINN ENERGY LLC / 7.75% DUE 02-01-2021 | 104,000.00 |
| Fixed Income | LINN ENERGY LLC / 7.75% DUE 02-01-2021 | 466,000.00 |
| Fixed Income | LITHUANIA(REPUBLIC T-BOND 7.375% 11/02/2020 | 101,000.00 |
| Fixed Income | LOCKHEED MARTIN 2.125% DUE 09-15-2016 | 200,000.00 |
| Fixed Income | LOCKHEED MARTIN 2.125% DUE 09-15-2016 | 480,000.00 |
| Fixed Income | LONG BEACH CALIF UNI SCH DIST 5.914% 08-01-2025 BEO TAXABLE | 1,000,000.00 |
| Fixed Income | LONG BEACH MTG LN TR 2002-2 CL M3 VAR RT07-25-2032 | 92,613.32 |
| Fixed Income | LONG BEACH MTG LN TR 2002-2 CL M3 VAR RT07-25-2032 | 68,607.53 |
| Fixed Income | LONG BEACH MTG LN TR SER 2002-1 CL M3 FLT RT 05-25-2032 BEO | 229,670.31 |
| Fixed Income | LONG BEACH MTG LN TR SER 2002-1 CL M3 FLT RT 05-25-2032 BEO | 170,138.92 |
| Fixed Income | LONG GROVE CLO LTD FLTG RT 2.7175% DUE 05-25-2016 | 2,748,000.00 |
| Fixed Income | LONG GROVE CLO LTD FLTG RT 2.7175% DUE 05-25-2016 | 1,600,000.00 |
| Fixed Income | LORILLARD TOB CO 3.5% DUE 08-04-2016 | 150,000.00 |
| Fixed Income | LORILLARD TOB CO 3.5% DUE 08-04-2016 | 350,000.00 |
| Fixed Income | LORILLARD TOB CO 8.125% DUE 06-23-2019 | 155,000.00 |
| Fixed Income | LORILLARD TOB CO 8.125% DUE 06-23-2019 | 440,000.00 |
| 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 | LOWES COS INC 3.8 DUE 11-15-2021 | 260,000.00 |
| Fixed Income | LOWES COS INC 3.8 DUE 11-15-2021 | 825,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | LUCENT 6.45% DUE 03-15-2029 | 120,000.00 |
| Fixed Income | LUCENT 6.45% DUE 03-15-2029 | 530,000.00 |
| 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 | LUCENT TECHNOLOGIES INC SR DEB CONV SER B 2.875% DUE 06-15-2025/06-20-2013 REG | 100,000.00 |
| Fixed Income | LUCENT TECHNOLOGIES INC SR DEB CONV SER B 2.875% DUE 06-15-2025/06-20-2013 REG | 450,000.00 |
| Fixed Income | M & I MARSHALL & 4.85% DUE 06-16-2015 | 250,000.00 |
| Fixed Income | M & I MARSHALL & 4.85% DUE 06-16-2015 | 525,000.00 |
| Fixed Income | MALAYSIA 3.835% BDS 12/08/15 MYR1000 | 4,450,000.00 |
| Fixed Income | MALAYSIA 4.262% BDS 15/09/2016 MYR | 750,000.00 |
| Fixed Income | MALAYSIA 4.262% BDS 15/09/2016 MYR | 3,350,000.00 |
| Fixed Income | MALAYSIA 5.094% BDS 30/4/14 MYR1000 | 1,800,000.00 |
| Fixed Income | MANITOWOC INC 9.5% DUE 02-15-2018 | 144,000.00 |
| Fixed Income | MANITOWOC INC 9.5% DUE 02-15-2018 | 640,000.00 |
| Fixed Income | MARKWEST ENERGY 6.5% DUE 08-15-2021 | 30,000.00 |
| Fixed Income | MARKWEST ENERGY 6.5% DUE 08-15-2021 | 135,000.00 |
| Fixed Income | MARKWEST ENERGY PART /FIN 6.25 DUE 06-15-2022 | 145,000.00 |
| Fixed Income | MARKWEST ENERGY PART /FIN 6.25 DUE 06-15-2022 | 642,000.00 |
| Fixed Income | MASCO CORP 7.125% DUE 03-15-2020 | 370,000.00 |
| Fixed Income | MASCO CORP 7.125% DUE 03-15-2020 | 1,645,000.00 |
| Fixed Income | MCMORAN EXPL CO 11.875% DUE 11-15-2014 | 60,000.00 |
| Fixed Income | MCMORAN EXPL CO 11.875% DUE 11-15-2014 | 270,000.00 |
| 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 | MEDIACOM LLC / MEDIACOM CAP CORP TL D DUE 03-31-2017 BEO | 494,949.48 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 | MERRILL LYNCH & CO 6.11% DUE 01-29-2037 | 100,000.00 |
| Fixed Income | MERRILL LYNCH & CO 6.11% DUE 01-29-2037 | 500,000.00 |
| Fixed Income | MERRILL LYNCH & CO 6.22% DUE 09-15-2026 | 400,000.00 |
| Fixed Income | MERRILL LYNCH & CO 6.22% DUE 09-15-2026 | 1,800,000.00 |
| Fixed Income | MERRILL LYNCH & CO 7.75% DUE 05-14-2038 | 2,900,000.00 |
| Fixed Income | MERRILL LYNCH & CO 7.75% DUE 05-14-2038 | 1,600,000.00 |
| 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 TR # 00642 6.05 MTN 08-15-2012 REG | 400,000.00 |
| Fixed Income | MERRILL LYNCH & CO INC TRANCHE # TR 00677 6.875% DUE 04-25-2018 | 3,248,000.00 |
| Fixed Income | MERRILL LYNCH & CO INC TRANCHE # TR 00677 6.875% DUE 04-25-2018 | 90,000.00 |
| Fixed Income | MERRILL LYNCH & CO INC TRANCHE # TR 00677 6.875% DUE 04-25-2018 | 540,000.00 |
| 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 | 590,000.00 |
| Fixed Income | METROPCS WIRELESS 6.625% DUE 11-15-2020 | 380,000.00 |
| Fixed Income | METROPCS WIRELESS 6.625% DUE 11-15-2020 | 1,660,000.00 |
| Fixed Income | METROPCS WIRELESS 7.875% DUE 09-01-2018 | 92,000.00 |
| Fixed Income | METROPCS WIRELESS 7.875% DUE 09-01-2018 | 408,000.00 |
| Fixed Income | MEX BONOS DESARR FIX RT 6.5% 10/06/2021 | 308,200.00 |
| Fixed Income | MEXICO(UTD MEX ST) 7.5% BDS 21/06/2012 MXN100 | 16,800.00 |
| Fixed Income | MEXICO(UTD MEX ST) 7.5% BDS 21/06/2012 MXN100 | 74,800.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | MEXICO(UTD MEX ST) 8.5% BDS 18/11/2038 MXN | 126,200.00 |
| Fixed Income | MEXICO(UTD MEX ST) 8.5% BDS 31/05/2029 MXN | 101,000.00 |
| Fixed Income | MEXICO(UTD MEX ST) 8.5% BDS 31/05/2029 MXN | 449,000.00 |
| Fixed Income | MEXICO(UTD MEX ST) BD 11.375% DUE 09-15-2016 REG | 35,000.00 |
| Fixed Income | MEXICO(UTD MEX ST) BD 11.375% DUE 09-15-2016 REG | 155,000.00 |
| 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 |
| Fixed Income | MFO PIMCO FDS PAC INVT MGMT SER ALL AST FD INSTL CL | 17,449,287.51 |
| Fixed Income | MFO PIMCO FDS PAC INVT MGMT SER ALL AST FD INSTL CL | 4,344,509.64 |
| Fixed Income | MFO STONE HBR INVT FDS EMERGING MKTS DEBT FD INSTL CL | 2,391,296.94 |
| Fixed Income | MGM MIRAGE 6.625% DUE 07-15-2015 | 25,000.00 |
| Fixed Income | MGM MIRAGE 6.625% DUE 07-15-2015 | 110,000.00 |
| Fixed Income | MGM MIRAGE 6.625% DUE 07-15-2015 | 130,000.00 |
| Fixed Income | MGM MIRAGE 6.625% DUE 07-15-2015 | 575,000.00 |
| Fixed Income | MGM MIRAGE 7.625% DUE 01-15-2017 | 530,000.00 |
| Fixed Income | MGM MIRAGE 7.625% DUE 01-15-2017 | 2,355,000.00 |
| Fixed Income | MGM MIRAGE CORPNOTE 7.5% DUE 06-01-2016/05-17-2007 | 215,000.00 |
| Fixed Income | MGM MIRAGE CORPNOTE 7.5% DUE 06-01-2016/05-17-2007 | 925,000.00 |
| Fixed Income | MGM RESORTS INTERNATIONAL 11.375 DUE 03-01-2018 | 237,000.00 |
| Fixed Income | MGM RESORTS INTERNATIONAL 11.375 DUE 03-01-2018 | 1,046,000.00 |
| Fixed Income | MGM RESORTS INTL 9% DUE 03-15-2020 | 204,000.00 |
| Fixed Income | MGM RESORTS INTL 9% DUE 03-15-2020 | 896,000.00 |
| Fixed Income | MHP SA 10.25 DUE 04-29-2015 | 300,000.00 |
| Fixed Income | MICHAEL FOODS GROUP INC TERM LOAN (2011)DUE 02-14-2018 BEO | 997,493.73 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | MICHAEL FOODS GROUP INC TERM LOAN (2011)DUE 02-14-2018 BEO | 249,373.43 |
| Fixed Income | MICHAELS STORES 11.375% DUE 11-01-2016 | 55,000.00 |
| Fixed Income | MICHAELS STORES 11.375% DUE 11-01-2016 | 240,000.00 |
| Fixed Income | MICHAELS STORES 7.75% DUE 11-01-2018 | 500,000.00 |
| Fixed Income | MICHAELS STORES INC TERM LN DUE 10-31-2013 BEO | 65,000.00 |
| Fixed Income | MICHAELS STORES INC TERM LN DUE 10-31-2013 BEO | 275,000.00 |
| Fixed Income | MICHAELS STORES INC TL B21 DUE 07-31-2016 BEO | 500,000.00 |
| Fixed Income | MIDAMERICAN ENERGY 5.75% DUE 04-01-2018 | 300,000.00 |
| Fixed Income | MIDAMERICAN ENERGY 5.75% DUE 04-01-2018 | 950,000.00 |
| Fixed Income | MID-STATE CAP CORP 6.742% DUE 10-15-2040 | 277,590.85 |
| Fixed Income | MID-STATE CAP CORP 6.742% DUE 10-15-2040 | 870,734.69 |
| Fixed Income | MID-STATE CAP CORP 8.3109998703% DUE 10-15-2040 | 1,345,120.59 |
| Fixed Income | MID-STATE CAP CORP 8.3109998703% DUE 10-15-2040 | 355,895.35 |
| Fixed Income | MID-STATE TR VI 7.79% DUE 07-01-2035 | 130,115.62 |
| Fixed Income | MID-STATE TR VI 7.79% DUE 07-01-2035 | 465,454.27 |
| Fixed Income | MID-STATE TR X 7.54% DUE 02-15-2036 | 234,988.88 |
| Fixed Income | MID-STATE TR X 7.54% DUE 02-15-2036 | 166,805.59 |
| Fixed Income | MINERVA OVERSEAS 10.875% DUE 11-15-2019 | 100,000.00 |
| Fixed Income | MISSOURI JT MUN ELEC UTIL COMMN PWR PROJREV 6.89% 01-01-2042 BEO TAXABLE | 3,500,000.00 |
| Fixed Income | MOMENTIVE 12.5% DUE 06-15-2014 | 105,000.00 |
| Fixed Income | MOMENTIVE 12.5% DUE 06-15-2014 | 460,000.00 |
| Fixed Income | MORGAN STANLEY 05/14/2010 VAR RT DUE 05-14-2013 | 2,900,000.00 |
| Fixed Income | MORGAN STANLEY 11.5% 22/10/20 BRL'144A' | 415,000.00 |
| Fixed Income | MORGAN STANLEY 11.5% 22/10/20 BRL'144A' | 1,835,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | MORGAN STANLEY 3.8% DUE 04-29-2016 | 90,000.00 |
| Fixed Income | MORGAN STANLEY 6% DUE 05-13-2014 | 850,000.00 |
| Fixed Income | MORGAN STANLEY 7.3% DUE 05-13-2019 | 528,000.00 |
| Fixed Income | MORGAN STANLEY ABS CAP I INC SER 2004-HE6 CL M3 FLT RT 08-25-2034 BEO | 1,501,115.79 |
| Fixed Income | MORGAN STANLEY ABS CAP I INC TR 2006-HE3MTG PASSTHRU CTF CL A2C FLTG 4-25-2036 | 3,531,446.51 |
| Fixed Income | MORGAN STANLEY ABS CAP I INC TR 2006-HE3MTG PASSTHRU CTF CL A2C FLTG 4-25-2036 | 171,739.09 |
| Fixed Income | MORGAN STANLEY CAP I SR 2007-T27 CL A-J VAR DUE 06-11-2042 REG | 120,000.00 |
| Fixed Income | MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 5.625 DUE 09-23-2019 | 225,000.00 |
| Fixed Income | MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 5.625 DUE 09-23-2019 | 745,000.00 |
| Fixed Income | MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 6.625% DUE 04-01-2018/04-01-2008 | 1,000,000.00 |
| Fixed Income | MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007 | 285,000.00 |
| Fixed Income | MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007 | 900,000.00 |
| Fixed Income | MORGAN STANLEY MSTDW MTN 3ML+30 1 9 14 VAR RT DUE 01-09-2014 | 2,725,000.00 |
| Fixed Income | MORGAN STANLEY MTN 5.375 DUE 10-15-2015 | 500,000.00 |
| Fixed Income | MORGAN STANLEY MTN 6% DUE 04-28-2015 | 2,700,000.00 |
| Fixed Income | MORGAN STANLEY MTN 6% DUE 04-28-2015 | 600,000.00 |
| Fixed Income | MORGAN STANLEY RE-REMIC TR 2010-GG10 A4A 144A 12 AUG 2045 | 600,000.00 |
| Fixed Income | MORGAN STANLEY SR NT FLTG RATE DUE 04-29-2013 REG | 400,000.00 |
| Fixed Income | MSCC HELOC TR 2007-1 CL A FLT RT 12-25-2031 REG | 2,126,702.69 |
| Fixed Income | MSCC HELOC TR 2007-1 CL A FLT RT 12-25-2031 REG | 750,747.18 |
| Fixed Income | MULTIPLAN INC 9.875% DUE 09-01-2018 | 139,000.00 |
| Fixed Income | MULTIPLAN INC 9.875% DUE 09-01-2018 | 611,000.00 |
| Fixed Income | MULTIPLAN INC TERM B LOAN DUE 08-26-2017BEO | 1,208,498.06 |
| Fixed Income | MULTIPLAN INC TERM B LOAN DUE 08-26-2017BEO | 483,399.21 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | MYRIAD INT HLDG BV 6.375 DUE 07-28-2017 | 450,000.00 |
| Fixed Income | N.W. AIRLS PASS 7.027% DUE 11-01-2019 | 3,009,499.34 |
| Fixed Income | NABISCO INC 7.55% DUE 06-15-2015 | 315,000.00 |
| Fixed Income | NABISCO INC 7.55% DUE 06-15-2015 | 845,000.00 |
| Fixed Income | NATIONAL COLLEGIATE STUDENT LN TR 2004-2A4 FLTG 11-27-2028 REG | 5,444,000.00 |
| Fixed Income | NATIONAL COLLEGIATE STUDENT LN TR 2006-1ASSET BACKED NT A-3 FLTG 05-25-2026 REG | 2,000,000.00 |
| Fixed Income | NATIONAL COLLEGIATE STUDENT LN TR 2006-22006-2 CL A-2 FLTG DUE 07-25-2026 | 1,821,697.79 |
| 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 | NATL CINEMEDIA LLC 7.875% DUE 07-15-2021 | 104,000.00 |
| Fixed Income | NATL CINEMEDIA LLC 7.875% DUE 07-15-2021 | 463,000.00 |
| Fixed Income | NATL COLLEGIATE STUD LN TR 2004-1ASSET BKD NT CL A-2 FLTG RATE 06-25-2027REG | 3,370,424.92 |
| Fixed Income | NATL COLLEGIATE STUD LN TR 2004-1ASSET BKD NT CL A-2 FLTG RATE 06-25-2027REG | 1,610,349.31 |
| Fixed Income | NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00007 5.8 DUE 06-07-2017 | 440,000.00 |
| 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 MENTOR HOLDINGS INC TRANCHE B TERM LN DUE 02-09-2017 BEO | 40,000.00 |
| Fixed Income | NATL MENTOR HOLDINGS INC TRANCHE B TERM LN DUE 02-09-2017 BEO | 175,000.00 |
| Fixed Income | NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040 | 70,000.00 |
| Fixed Income | NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040 | 295,000.00 |
| Fixed Income | NBTY INC SR NT 9 DUE 10-01-2018 | 500,000.00 |
| Fixed Income | NBTY INC SR NT 9 DUE 10-01-2018 | 100,000.00 |
| Fixed Income | NBTY INC TERM B-1 LOAN DUE 10-01-2017 BEO | 1,307,187.50 |
| Fixed Income | NBTY INC TERM B-1 LOAN DUE 10-01-2017 BEO | 249,371.86 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 |
| 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 | 2,273,959.09 |
| Fixed Income | NCUA GTD NTS TR 2010-C1 GTD NT CL A-PT 2.65% DUE 10-29-2020 REG | 7,329,889.55 |
| Fixed Income | NCUA GTD NTS TR 2010-R1 GTD NT SER I-A ADJ RATE DUE 10-07-2020 REG | 15,808,758.94 |
| Fixed Income | NEIMAN-MARCUS GROUP INC TERM LN DUE 05-16-2018 BEO | 1,000,000.00 |
| Fixed Income | NEIMAN-MARCUS GROUP INC TERM LN DUE 05-16-2018 BEO | 500,000.00 |
| Fixed Income | NET SERVICOS DE 7.5% DUE 01-27-2020 | 200,000.00 |
| Fixed Income | NETHERLANDS GOVT 2.5% 15/01/2017 | 3,900,000.00 |
| Fixed Income | NETHERLANDS GOVT BNDS 2.5% 15/01/2017 | 1,700,000.00 |
| Fixed Income | NETHERLANDS KING 4% BDS 15/07/2016 EUR1 | 7,200,000.00 |
| Fixed Income | NETHERLANDS KING 4% BDS 15/07/2016 EUR1 | 2,300,000.00 |
| Fixed Income | NEUQUEN PROV ARGENTINA SECD NT 144A 7.875% DUE 04-26-2021 BEO | 200,000.00 |
| Fixed Income | NEUSTAR INC TERM ADVANCE LN LIBOR + 5.75% DUE 11-03-2018 BEO | 1,250,000.00 |
| Fixed Income | NEUSTAR INC TERM ADVANCE LN LIBOR + 5.75% DUE 11-03-2018 BEO | 200,000.00 |
| Fixed Income | NEVADA PWR CO 6.5% DUE 08-01-2018 | 200,000.00 |
| Fixed Income | NEVADA PWR CO 6.5% DUE 08-01-2018 | 275,000.00 |
| Fixed Income | NEW ENG TEL & TEL CO 40 YR 7.875 DEB DUE11-15-2029,REGISTERED ONE-TIME PUT **PUT | 250,000.00 |
| Fixed Income | NEW ENG TEL & TEL CO 40 YR 7.875 DEB DUE11-15-2029,REGISTERED ONE-TIME PUT **PUT | 555,000.00 |
| 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 01/04/16 AUD100 | 140,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | NEW STH WALES TSY 6% BDS 01/04/16 AUD100 | 630,000.00 |
| 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 | 1,245,000.00 |
| Fixed Income | NEW YORK LIFE INS 6.75% DUE 11-15-2039 | 350,000.00 |
| Fixed Income | NEW YORK LIFE INS 6.75% DUE 11-15-2039 | 100,000.00 |
| 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 |
| 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 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 15/12/2017 NZD10000 | 430,000.00 |
| Fixed Income | NEW ZEALAND(GOVT) 6% BDS 15/12/2017 NZD10000 | 1,930,000.00 |
| Fixed Income | NEW ZEALAND(GOVT) 6% NTS 15/05/2021 NZD1000 | 220,000.00 |
| Fixed Income | NEW ZEALAND(GOVT) 6% NTS 15/05/2021 NZD1000 | 950,000.00 |
| Fixed Income | NEWMONT MNG CORP 6.25% DUE 10-01-2039 | 140,000.00 |
| Fixed Income | NEWMONT MNG CORP 6.25% DUE 10-01-2039 | 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 6.2% DUE 12-15-2034 | 1,170,000.00 |
| Fixed Income | NEWS AMER INC 6.9% DUE 03-01-2019 | 374,000.00 |
| Fixed Income | NEXTEL 7.375% DUE 08-01-2015 | 80,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | NEXTEL 7.375% DUE 08-01-2015 | 365,000.00 |
| Fixed Income | NIELSEN FIN LLC/CO 7.75 10-15-2018 | 500,000.00 |
| Fixed Income | NIELSEN FIN LLC/CO 7.75 10-15-2018 | 276,000.00 |
| Fixed Income | NIELSEN FIN LLC/CO 7.75 10-15-2018 | 1,224,000.00 |
| Fixed Income | NII CAP CORP 8.875% DUE 12-15-2019 | 30,000.00 |
| Fixed Income | NII CAP CORP 8.875% DUE 12-15-2019 | 140,000.00 |
| 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 | NORCRAFT COS LP / 10.5% DUE 12-15-2015 | 54,000.00 |
| Fixed Income | NORCRAFT COS LP / 10.5% DUE 12-15-2015 | 243,000.00 |
| Fixed Income | NORSK HYDRO A S 7.15% DUE 11-15-2025 | 810,000.00 |
| 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 | 8,515,000.00 |
| Fixed Income | NOVA CHEMICALS 8.375% DUE 11-01-2016 | 204,000.00 |
| Fixed Income | NOVA CHEMICALS 8.375% DUE 11-01-2016 | 896,000.00 |
| Fixed Income | NOVA CHEMICALS 8.625% DUE 11-01-2019 | 2,000.00 |
| Fixed Income | NOVA CHEMICALS 8.625% DUE 11-01-2019 | 10,000.00 |
| Fixed Income | NOVASTAR MTG FDG TR 2003-3 ASSET BACKED CTF CL A-1 VAR 12-25-2033 REG | 1,101,855.50 |
| Fixed Income | NOVASTAR MTG FDG TR 2004-3 ASSET BKD CTFCL M-4 FLTG RATE 12-25-2034 REG | 500,000.00 |
| Fixed Income | NOVELIS INC 8.375 DUE 12-15-2017 | 98,000.00 |
| Fixed Income | NOVELIS INC 8.375 DUE 12-15-2017 | 435,000.00 |
| Fixed Income | NRG ENERGY INC 8.25% DUE 09-01-2020 | 1,000,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | NRG ENERGY INC 8.25% DUE 09-01-2020 | 250,000.00 |
| Fixed Income | NUCO2 FDG LLC NUCO2 LLC NUCO2 SUPPLY LLC2008-1 SR NT CL A-1 144A 3C7 25 JUN 2038 | 2,100,000.00 |
| Fixed Income | NUVEEN INVESTMENTS INC TL LIEN1 DUE 05-13-2017 BEO | 1,404,130.04 |
| Fixed Income | NUVEEN INVESTMENTS INC TL LIEN1 DUE 05-13-2017 BEO | 500,000.00 |
| Fixed Income | NY N Y CY MUN WTR FIN AUTH WTR&TAXABLE 2ND GENSER EE 6.011 6-15-2042BEO TAXABLE | 900,000.00 |
| 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 | 265,000.00 |
| Fixed Income | OASIS PETE INC NEW 6.5% DUE 11-01-2021 | 1,177,000.00 |
| Fixed Income | ODEBRECHT DRILL VIII/IX SR SECURED//REGS6.35 DUE 06-30-2021 BEO | 130,000.00 |
| Fixed Income | ODEBRECHT FIN LTD 7% DUE 04-21-2020 | 101,000.00 |
| Fixed Income | OFFSHORE GROUP 11.5% DUE 08-01-2015 | 247,000.00 |
| Fixed Income | OFFSHORE GROUP 11.5% DUE 08-01-2015 | 1,095,000.00 |
| Fixed Income | OGLETHORPE PWR 5.375% DUE 11-01-2040 | 200,000.00 |
| Fixed Income | OGLETHORPE PWR 5.375% DUE 11-01-2040 | 465,000.00 |
| Fixed Income | OIL STS INTL INC 6.5 DUE 06-01-2019 | 112,000.00 |
| Fixed Income | OIL STS INTL INC 6.5 DUE 06-01-2019 | 488,000.00 |
| Fixed Income | OMI TR 7.84% DUE 11-15-2029 | 461,583.24 |
| Fixed Income | OMNICARE INC 7.75% DUE 06-01-2020 | 59,000.00 |
| Fixed Income | OMNICARE INC 7.75% DUE 06-01-2020 | 264,000.00 |
| Fixed Income | ONCOR ELEC 7% DUE 09-01-2022 | 225,000.00 |
| Fixed Income | ONCOR ELEC 7% DUE 09-01-2022 | 800,000.00 |
| Fixed Income | ONCOR ELEC SR SECD NT 6.8 DUE 09-01-2018 | 1,000,000.00 |
| Fixed Income | ONT PROV 4.75% 02/06/2013 | 140,000.00 |
| Fixed Income | ONT PROV 4.75% 02/06/2013 | 625,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | ONTARIO PROV CDA BD 3.15% DUE 12-15-2017REG | 70,000.00 |
| Fixed Income | ONTARIO PROV CDA BD 3.15% DUE 12-15-2017REG | 310,000.00 |
| Fixed Income | ONTARIO PROV CDA BD DTD 05/10/2011 2.3% DUE 05-10-2016 REG | 720,000.00 |
| Fixed Income | ONTARIO PROV CDA BD DTD 05/10/2011 2.3% DUE 05-10-2016 REG | 2,125,000.00 |
| Fixed Income | ONTARIO(PROV OF) 4.5% DEB 08/03/2015 CAD1000 | 90,000.00 |
| Fixed Income | ONTARIO(PROV OF) 4.5% DEB 08/03/2015 CAD1000 | 400,000.00 |
| Fixed Income | ONTARIO(PROV OF) 6.25% BDS 16/06/15 NZD5000 | 242,000.00 |
| Fixed Income | ONTARIO(PROV OF) 6.25% BDS 16/06/15 NZD5000 | 965,000.00 |
| Fixed Income | ORACLE CORP 5.75% DUE 04-15-2018 | 400,000.00 |
| Fixed Income | OREGON ST 5.892% 06-01-2027 BEO TAXABLE | 110,000.00 |
| Fixed Income | OREGON ST 5.892% 06-01-2027 BEO TAXABLE | 340,000.00 |
| 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 | PACIFICORP 5.65% DUE 07-15-2018 | 265,000.00 |
| Fixed Income | PACIFICORP 5.65% DUE 07-15-2018 | 825,000.00 |
| Fixed Income | PACIFICORP 6.25% DUE 10-15-2037 | 220,000.00 |
| Fixed Income | PACIFICORP 6.25% DUE 10-15-2037 | 930,000.00 |
| 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 | 1,694,000.00 |
| Fixed Income | PANAMA(REP OF) 8.875% DEB 30/09/27 USD1000 | 1,100,000.00 |
| Fixed Income | PANHANDLE EASTN 6.2% DUE 11-01-2017 | 2,300,000.00 |
| Fixed Income | PARK PL SECS INC SER 2005-WCW1 CL M1 FLTRT 09-25-2035 BEO | 1,797,000.00 |
| Fixed Income | PCCW-HKT CAP NO 4 4.25% GTD NTS 24/02/16USD | 236,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PEABODY ENERGY 6.5% DUE 09-15-2020 | 65,000.00 |
| Fixed Income | PEABODY ENERGY 6.5% DUE 09-15-2020 | 285,000.00 |
| Fixed Income | PEABODY ENERGY CORP JR SUB DEB CONV 4.75DUE 12-15-2066 REG | 175,000.00 |
| Fixed Income | PEABODY ENERGY CORP JR SUB DEB CONV 4.75DUE 12-15-2066 REG | 785,000.00 |
| Fixed Income | PENN NATL GAMING 8.75% DUE 08-15-2019 | 168,000.00 |
| Fixed Income | PENN NATL GAMING 8.75% DUE 08-15-2019 | 752,000.00 |
| Fixed Income | PENNSYLVANIA ECONOMIC DEV FING AUTH REV 6.532% 06-15-2039 BEO TAXABLE | 3,650,000.00 |
| Fixed Income | PENNSYLVANIA ST TPK COMMN TPK REV 5.561%12-01-2049 BEO TAXABLE | 500,000.00 |
| Fixed Income | PEPSICO INC SR NT 2.5% DUE 05-10-2016 | 550,000.00 |
| Fixed Income | PERU REP BD 7.35% DUE 07-21-2025 BEO | 100,000.00 |
| 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 | 230,000.00 |
| 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 | 620,000.00 |
| 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 | PETROBRAS INTL FIN 5.375% DUE 01-27-2021 | 1,955,000.00 |
| 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 6.5% DUE 06-02-2041 | 210,000.00 |
| Fixed Income | PETROLEOS 6.5% DUE 06-02-2041 | 690,000.00 |
| Fixed Income | PETROLEOS DE VENEZ 4.9% BDS 28/10/2014 USD1 | 5,674,951.00 |
| Fixed Income | PETROLEOS DE VENEZ 5% BDS 28/10/2015 USD1 | 543,031.00 |
| Fixed Income | PETROLEOS DE VENEZUELA S 8.5% 02/11/2017 | 191,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PETRONAS CAP LTD 7.875 DUE 05-22-2022 | 2,740,000.00 |
| Fixed Income | PETRONAS CAPITAL 7.875% BDS 22/5/22 USD1000 REGS | 112,000.00 |
| Fixed Income | PHARMACEUTICAL PROD DEV INC TERM LOAN B 1ST LIEN DUE 10-10-2018 BEO | 750,000.00 |
| Fixed Income | PHARMACEUTICAL PROD DEV INC TERM LOAN B 1ST LIEN DUE 10-10-2018 BEO | 250,000.00 |
| 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 | PHILADELPHIA PA SCH DIST 6.765% 06-01-2040 BEO TAXABLE | 3,000,000.00 |
| Fixed Income | PHILIP MORRIS INTL 5.65% DUE 05-16-2018 | 550,000.00 |
| Fixed Income | PHILIP MORRIS INTL 5.65% DUE 05-16-2018 | 1,585,000.00 |
| Fixed Income | PHILIPPINES REP GLOBAL 4.95% 15/01/2021 | 6,000,000.00 |
| Fixed Income | PHILIPPINES REP GLOBAL 4.95% 15/01/2021 | 13,000,000.00 |
| 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 | 3,210,000.00 |
| 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 | 405,000.00 |
| Fixed Income | PINAFORE LLC / TERM LN B 26/09/2016 | 901,273.04 |
| Fixed Income | PINNACLE ENTMT INC 7.5% DUE 06-15-2015 | 750,000.00 |
| Fixed Income | PINNACLE ENTMT INC 7.5% DUE 06-15-2015 | 250,000.00 |
| Fixed Income | PINNACLE ENTMT INC 7.5% DUE 06-15-2015 | 80,000.00 |
| Fixed Income | PINNACLE ENTMT INC 7.5% DUE 06-15-2015 | 350,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PINNACLE FOODS FIN 8.25% DUE 09-01-2017 | 150,000.00 |
| Fixed Income | PINNACLE FOODS FIN 8.25% DUE 09-01-2017 | 93,000.00 |
| Fixed Income | PINNACLE FOODS FIN 8.25% DUE 09-01-2017 | 407,000.00 |
| Fixed Income | PINNACLE FOODS FIN 9.25% DUE 04-01-2015 | 1,000,000.00 |
| Fixed Income | PINNACLE FOODS FIN 9.25% DUE 04-01-2015 | 250,000.00 |
| Fixed Income | PINNACLE FOODS FINANCE LLC/CORP TERM LOAN D DUE 04-01-2014 BEO | 978,215.68 |
| Fixed Income | PINNACLE FOODS FINANCE LLC/CORP TERM LOAN D DUE 04-01-2014 BEO | 127,593.35 |
| Fixed Income | PIONEER NAT RES CO 7.5% DUE 01-15-2020 | 20,000.00 |
| Fixed Income | PIONEER NAT RES CO 7.5% DUE 01-15-2020 | 89,000.00 |
| Fixed Income | PITNEY BOWES INC GLOBAL MEDIUM TERM NTS TRANCHE # TR 00002 5.25 DUE 01-15-2037 | 100,000.00 |
| Fixed Income | PITNEY BOWES INC GLOBAL MEDIUM TERM NTS TRANCHE # TR 00002 5.25 DUE 01-15-2037 | 625,000.00 |
| Fixed Income | PNC FDG CORP 5.625% DUE 02-01-2017 | 405,000.00 |
| Fixed Income | PNC FDG CORP 5.625% DUE 02-01-2017 | 875,000.00 |
| 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 | 550,000.00 |
| Fixed Income | POLAND(REP OF) 6.375% NTS 15/07/19 USD1000 | 3,031,000.00 |
| Fixed Income | POLYPORE INTL INC 7.5% DUE 11-15-2017 | 106,000.00 |
| Fixed Income | POLYPORE INTL INC 7.5% DUE 11-15-2017 | 469,000.00 |
| Fixed Income | PORTUGAL TELECOM I 4.375% MTN 24/3/17 EUR50000 | 50,000.00 |
| Fixed Income | PORTUGAL TELECOM I 4.375% MTN 24/3/17 EUR50000 | 150,000.00 |
| 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 I 5% MTN 04/11/2019 EUR | 400,000.00 |
| Fixed Income | PORTUGAL TELECOM INT FIN BNDS 5.625% 08/02/2016 | 100,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PORTUGAL TELECOM INT FIN BNDS 5.625% 08/02/2016 | 800,000.00 |
| Fixed Income | PPL PEGASUS AVIATION LEASE SECURT II 01-1 NT SB CL A-3 144A VRRT 03-10-14 | 545,528.57 |
| Fixed Income | PPL PEGASUS AVIATION LEASE SECURT II 01-1 NT SB CL A-3 144A VRRT 03-10-14 | 253,863.80 |
| Fixed Income | PRESTIGE BRANDS 8.25% DUE 04-01-2018 | 750,000.00 |
| Fixed Income | PROCTER & GAMBLE 9.36% DUE 01-01-2021 | 939,552.00 |
| Fixed Income | PROGRESS ENERGY SR NT 7.05 DUE 03-15-2019 | 1,000,000.00 |
| Fixed Income | PROVINCE CORDOBA NT 144A 12.375% DUE 08-17-2017/08-17-2010 BEO | 140,000.00 |
| 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 | 201,000.00 |
| Fixed Income | PULTE HOMES INC 6% DUE 02-15-2035 | 25,000.00 |
| Fixed Income | PULTE HOMES INC 6% DUE 02-15-2035 | 105,000.00 |
| Fixed Income | PULTE HOMES INC 6.375% DUE 05-15-2033 | 230,000.00 |
| Fixed Income | PULTE HOMES INC 6.375% DUE 05-15-2033 | 1,035,000.00 |
| 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 1ST FINL CR CARD MASTER NT TR II AST BACKED NT 9.79 DUE 04-17-2017 | 1,250,000.00 |
| Fixed Income | PVTPL A & K FDG LLC 2006-A COML ASSET BKD NT 144A 0% DUE 11-01-2036 BEO | 4,698,541.19 |
| 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 ABB TREAS CTR USA INC NT 144A 2.5%DUE 06-15-2016 BEO | 550,000.00 |
| Fixed Income | PVTPL ABB TREAS CTR USA INC NT 144A 2.5%DUE 06-15-2016 BEO | 1,445,000.00 |
| Fixed Income | PVTPL ABI ESCROW CORP SR SECD NT 144A 10.25% DUE 10-15-2018/10-15-2014 BEO | 35,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL ABI ESCROW CORP SR SECD NT 144A 10.25% DUE 10-15-2018/10-15-2014 BEO | 150,000.00 |
| Fixed Income | PVTPL ACA CLO 2005-1 LTD / ACA CLO 2005-1 LLC CL A3L 144A VAR RT 10-15-17 | 3,761,000.00 |
| Fixed Income | PVTPL ADS TACTICAL INC SR SECD NT 144A 11% DUE 04-01-2018/04-01-2015 BEO | 224,000.00 |
| Fixed Income | PVTPL ADS TACTICAL INC SR SECD NT 144A 11% DUE 04-01-2018/04-01-2015 BEO | 996,000.00 |
| Fixed Income | PVTPL AES CORP SR NT 144A 7.375% DUE 07-01-2021/06-15-2011 BEO | 276,000.00 |
| Fixed Income | PVTPL AES CORP SR NT 144A 7.375% DUE 07-01-2021/06-15-2011 BEO | 1,224,000.00 |
| 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 AIR CDA US$ SR NT 144A 9.25% DUE 08-01-2015/08-03-2010 BEO | 35,000.00 |
| Fixed Income | PVTPL AIR CDA US$ SR NT 144A 9.25% DUE 08-01-2015/08-03-2010 BEO | 150,000.00 |
| Fixed Income | PVTPL AIRCASTLE LTD SR NT 144A 9.75% DUE08-01-2018/08-01-2014 BEO | 10,000.00 |
| Fixed Income | PVTPL AIRCASTLE LTD SR NT 144A 9.75% DUE08-01-2018/08-01-2014 BEO | 40,000.00 |
| Fixed Income | PVTPL ALGOMA ACQUISTION CORP SR NT 144A 9.875% DUE 06-15-2015/06-15-2011 BEO | 100,000.00 |
| Fixed Income | PVTPL ALGOMA ACQUISTION CORP SR NT 144A 9.875% DUE 06-15-2015/06-15-2011 BEO | 435,000.00 |
| Fixed Income | PVTPL ALLISON TRANSMISSION INC SR NT 144A 11% DUE 11-01-2015/11-01-2011 BEO | 41,000.00 |
| Fixed Income | PVTPL ALLISON TRANSMISSION INC SR NT 144A 11% DUE 11-01-2015/11-01-2011 BEO | 175,000.00 |
| Fixed Income | PVTPL ALLISON TRANSMISSION INC SR NT 144A 7.125 DUE 05-15-2019/05-06-2011 BEO | 100,000.00 |
| Fixed Income | PVTPL ALLISON TRANSMISSION INC SR NT 144A 7.125 DUE 05-15-2019/05-06-2011 BEO | 450,000.00 |
| Fixed Income | PVTPL AMC NETWORKS INC SR NT 144A 7.75% DUE 07-15-2021/07-15-2016 BEO | 750,000.00 |
| Fixed Income | PVTPL AMC NETWORKS INC SR NT 144A 7.75% DUE 07-15-2021/07-15-2016 BEO | 250,000.00 |
| Fixed Income | PVTPL AMC NETWORKS INC SR NT 144A 7.75% DUE 07-15-2021/07-15-2016 BEO | 345,000.00 |
| Fixed Income | PVTPL AMC NETWORKS INC SR NT 144A 7.75% DUE 07-15-2021/07-15-2016 BEO | 1,530,000.00 |
| Fixed Income | PVTPL ANTERO RES FIN CORP SR NT 144A 7.25% DUE 08-01-2019/08-01-2011 BEO | 69,000.00 |
| Fixed Income | PVTPL ANTERO RES FIN CORP SR NT 144A 7.25% DUE 08-01-2019/08-01-2011 BEO | 303,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL ARCH COAL INC SR NT 144A 7% DUE 06-15-2019/06-14-2011 BEO | 550,000.00 |
| Fixed Income | PVTPL ARCH COAL INC SR NT 144A 7.25% DUE06-15-2021/06-14-2011 BEO | 275,000.00 |
| Fixed Income | PVTPL ARCH COAL INC SR NT 144A 7.25% DUE06-15-2021/06-14-2011 BEO | 1,225,000.00 |
| Fixed Income | PVTPL ARCH COAL INC SR NT 144A 7.25% DUE06-15-2021/06-14-2011 BEO | 100,000.00 |
| Fixed Income | PVTPL ARCH COAL INC SR NT 144A 7.25% DUE06-15-2021/06-14-2011 BEO | 440,000.00 |
| Fixed Income | PVTPL ARDAGH PACKAGING FIN PLC 1ST PRTY SR SECD NT 144A 7.375 DUE 10-15-2017 BEO | 250,000.00 |
| Fixed Income | PVTPL ARDAGH PACKAGING FIN PLC 1ST PRTY SR SECD NT 144A 7.375 DUE 10-15-2017 BEO | 280,000.00 |
| Fixed Income | PVTPL ARDAGH PACKAGING FIN PLC 1ST PRTY SR SECD NT 144A 7.375 DUE 10-15-2017 BEO | 1,250,000.00 |
| Fixed Income | PVTPL ARISTOTLE HLDG INC 6.125 DUE 11-15-2041 BEO | 65,000.00 |
| Fixed Income | PVTPL ARISTOTLE HLDG INC 6.125 DUE 11-15-2041 BEO | 215,000.00 |
| Fixed Income | PVTPL ATLANTIC PWR CORP SR NT 9 DUE 11-15-2018 | 135,000.00 |
| Fixed Income | PVTPL ATLANTIC PWR CORP SR NT 9 DUE 11-15-2018 | 605,000.00 |
| Fixed Income | PVTPL AUTOMOTORES GILDEMEISTER S A 8.25%DUE 05-24-2021/05-24-2011 BEO | 100,000.00 |
| Fixed Income | PVTPL AUTOMOTORES GILDEMEISTER S A 8.25%DUE 05-24-2021/05-24-2011 BEO | 275,000.00 |
| Fixed Income | PVTPL AVAYA INC 7 DUE 04-01-2019 | 350,000.00 |
| Fixed Income | PVTPL AVAYA INC 7 DUE 04-01-2019 | 100,000.00 |
| Fixed Income | PVTPL AVIATION CAP GROUP TR 2000-1 NT CLA-1 FLTG RATE 144A 11-15-25 BEO | 6,456,192.31 |
| Fixed Income | PVTPL BAE SYS HLDGS INC GTD NT 144A 4.95% DUE 06-01-2014 BEO | 250,000.00 |
| Fixed Income | PVTPL BAE SYS HLDGS INC GTD NT 144A 4.95% DUE 06-01-2014 BEO | 830,000.00 |
| Fixed Income | PVTPL BANCO DE GALICIA Y BUENOS AIRES S A NT CL I 144A 8.75 DUE 5-4-18/5-4-11 | 225,000.00 |
| Fixed Income | PVTPL BANCO VOTORANTIM S A GLOBAL MEDIUMTERM TRANCHE # TR 3 6.25 DUE | 300,000.00 |
| Fixed Income | PVTPL BARCLAYS BK PLC BARCLAYS BANK PLC 6.05% DUE 12-04-2017 BEO | 2,028,000.00 |
| Fixed Income | PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO | 2,899,000.00 |
| Fixed Income | PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO | 1,000,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL BEAGLE ACQUISITION CORP SR NT 144A11% DUE 12-31-2019/11-02-2011 BEO | 103,000.00 |
| Fixed Income | PVTPL BEAGLE ACQUISITION CORP SR NT 144A11% DUE 12-31-2019/11-02-2011 BEO | 457,000.00 |
| Fixed Income | PVTPL BLACKROCK SR INC SER II VAR RT 2005-2A D1 DUE 05-25-2017 BEO | 405,000.00 |
| Fixed Income | PVTPL BOMBARDIER INC SR NT 144A 7.5% DUE03-15-2018/03-29-2010 BEO | 183,000.00 |
| Fixed Income | PVTPL BOMBARDIER INC SR NT 144A 7.5% DUE03-15-2018/03-29-2010 BEO | 817,000.00 |
| Fixed Income | PVTPL BOX TRUCK ASSET BKD NT 144A 3C7 5.559% DUE 02-25-2030 BEO | 167,820.27 |
| Fixed Income | PVTPL BR MALLS INTL FIN GTD PERP NT 144A8.5% DUE 01-29-2049 BEO | 54,000.00 |
| 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 BRASKEM FIN LTD NT 144A 7% DUE 05-07-2020/05-07-2010 BEO | 100,000.00 |
| Fixed Income | PVTPL BRASKEM FIN LTD NT 144A 7% DUE 05-07-2020/05-07-2010 BEO | 190,000.00 |
| 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 BUILDING MATLS CORP AMER SR NT 144A 6.75% DUE 05-01-2021/04-29-2011 BEO | 185,000.00 |
| Fixed Income | PVTPL BUILDING MATLS CORP AMER SR NT 144A 6.75% DUE 05-01-2021/04-29-2011 BEO | 815,000.00 |
| Fixed Income | PVTPL BUSH BUSINESS ENTERPR LLC SECDREC PROM NT CL A 144A 5 DUE 2-25-2016 | 129,128.14 |
| Fixed Income | PVTPL BUSH BUSINESS ENTERPR LLC SECDRECRPROM NT CL B 144A 5 DUE 2-25-2016 BEO | 257,483.07 |
| Fixed Income | PVTPL BUSH TRUCK LEASING 2011-A LLC TRUCK BKD NTS CL C 144A 5 DUE 9-25-2018 | 1,593,598.32 |
| Fixed Income | PVTPL BXG LEGACY 2010 LLC TIMESHARE LN-BACKED NT SER 2010 CL A-1 09-02-25 | 1,303,554.40 |
| Fixed Income | PVTPL BXG REC NT TR 2007 A TIMESHARE LN BKD NTS CL F 144A 9.68 10-02-22 BEO | 22,933.58 |
| Fixed Income | PVTPL BXG RECEIVABLES NT TR 2010-A TIMESHARE CLB 144A 7.5 DUE 3-2-2026 | 2,351,644.30 |
| 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 | 1,500,000.00 |
| Fixed Income | PVTPL CALPINE CORP SR SECD NT 144A 7.5% DUE 02-15-2021/10-22-2010 BEO | 268,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL CALPINE CORP SR SECD NT 144A 7.5% DUE 02-15-2021/10-22-2010 BEO | 1,186,000.00 |
| Fixed Income | PVTPL CAPEX S A NT 144A 10% DUE 03-10-2018/03-10-2011 BEO | 151,000.00 |
| Fixed Income | PVTPL CAPMARK VII CRE LTD / CAPMARK VII 2006-7A CL A-2 3C7 FLTG 8-15-2036 | 1,780,000.00 |
| Fixed Income | PVTPL CARRIZO OIL & GAS INC SR NT 144A 8.625 DUE 10-15-2018 | 148,000.00 |
| Fixed Income | PVTPL CARRIZO OIL & GAS INC SR NT 144A 8.625 DUE 10-15-2018 | 659,000.00 |
| 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 CCM MERGER INC SR NT 144A 8% DUE 08-01-2013/08-01-2011 BEO | 125,000.00 |
| Fixed Income | PVTPL CCM MERGER INC SR NT 144A 8% DUE 08-01-2013/08-01-2011 BEO | 550,000.00 |
| Fixed Income | PVTPL CEQUEL COM HLDG I/CAP CP SR NT 144A 8.625 DUE 11-15-2017 | 750,000.00 |
| Fixed Income | PVTPL CEQUEL COM HLDG I/CAP CP SR NT 144A 8.625 DUE 11-15-2017 | 250,000.00 |
| Fixed Income | PVTPL CEQUEL COM HLDG I/CAP CP SR NT 144A 8.625 DUE 11-15-2017 | 260,000.00 |
| Fixed Income | PVTPL CEQUEL COM HLDG I/CAP CP SR NT 144A 8.625 DUE 11-15-2017 | 1,150,000.00 |
| 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 CHINA LIANSU GROUP HLDGS LTD BD 7.875% DUE 05-13-2016/05-13-2011 BEO | 260,000.00 |
| Fixed Income | PVTPL CHIRON MERGER SUB INC 2ND LIEN SR SECD NT 10.5 DUE 11-01-2018 | 75,000.00 |
| Fixed Income | PVTPL CHIRON MERGER SUB INC 2ND LIEN SR SECD NT 10.5 DUE 11-01-2018 | 333,000.00 |
| Fixed Income | PVTPL CHRYSLER GROUP LLC / CG CO-ISSUER INC SECD SR PVTPL 144A 8 | 209,000.00 |
| Fixed Income | PVTPL CHRYSLER GROUP LLC / CG CO-ISSUER INC SECD SR PVTPL 144A 8 | 931,000.00 |
| Fixed Income | PVTPL CHS / CMNTY HLTH SYS INC SR NT 8 DUE 11-15-2019 BEO | 365,000.00 |
| Fixed Income | PVTPL CHS / CMNTY HLTH SYS INC SR NT 8 DUE 11-15-2019 BEO | 1,620,000.00 |
| Fixed Income | PVTPL CHS / CMNTY HLTH SYS INC SR NT 8 DUE 11-15-2019 BEO | 183,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL CHS / CMNTY HLTH SYS INC SR NT 8 DUE 11-15-2019 BEO | 809,000.00 |
| Fixed Income | PVTPL CIENA CORP SR NT CONV 144A 3.75% DUE 10-15-2018 REG | 870,000.00 |
| Fixed Income | PVTPL CIENA CORP SR NT CONV 144A 3.75% DUE 10-15-2018 REG | 3,830,000.00 |
| 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 7 5-2-2016 | 750,000.00 |
| Fixed Income | PVTPL CIT GROUP INC NEW 2ND PRTY SECD NTSER C 144A 7 DUE 05-02-2017/01-01-2012 | 250,000.00 |
| Fixed Income | PVTPL CIT GROUP INC NEW 2ND PRTY SECD NTSER C 144A 7 DUE 05-02-2017/01-01-2012 | 556,000.00 |
| Fixed Income | PVTPL CIT GROUP INC NEW 2ND PRTY SECD NTSER C 144A 7 DUE 05-02-2017/01-01-2012 | 2,464,000.00 |
| Fixed Income | PVTPL CITIBANK OMNI MASTER TR SER 2009-A8 CL A8 144A VAR 5-16-16 | 2,000,000.00 |
| 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 CLYDESDALE CLO 2004 LTD / CLYDESDALE CLO NT CL C-2 144A 3C7 6.906 | 1,000,000.00 |
| Fixed Income | PVTPL CME GROUP INDEX SVCS LLC GTD SR NT144A 4.4% DUE 03-15-2018/03-18-2010 BEO | 470,000.00 |
| Fixed Income | PVTPL CME GROUP INDEX SVCS LLC GTD SR NT144A 4.4% DUE 03-15-2018/03-18-2010 BEO | 1,715,000.00 |
| Fixed Income | PVTPL CMO AMERICOLD 2010 LLC TR COML MTGSER 2010-ART A2FX 4.9543 12-09-2019 | 320,000.00 |
| Fixed Income | PVTPL CMO AMERICOLD 2010 LLC TR COML MTGSER 2010-ART A2FX 4.9543 12-09-2019 | 925,000.00 |
| Fixed Income | PVTPL CMO CBA COML ASSETS SMALL BALANCE COML MTG CTF CL A 144A RT DUE 07-25-2039 | 1,101,333.29 |
| Fixed Income | PVTPL CMO EMAC OWNER TR 1998-1 NT POOL CTF CL A-3 144A 6.63 DUE 01-15-2025 BEO | 1,297,369.87 |
| Fixed Income | PVTPL CMO FDIC COML MTG TR 2011-C1 MTG CTF CL A 144A VAR RT DUE 04-25-31 | 1,836,346.37 |
| Fixed Income | PVTPL CMO FFCA SECD LENDING CORP SECD SR 1999-2 8.27 5-18-26 | 850,000.00 |
| 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 SECS2011-C4 A-3 4.1063 DUE 07-15-2018 BEO | 500,000.00 |
| Fixed Income | PVTPL CMO LEHMAN BROS SMALL BALANCE COMLMTG TR 20 MTG 144A DUE 03-25-2037 | 4,526,995.49 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A 5.8051 8-12-2045 BEO | 250,000.00 |
| Fixed Income | PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A 5.8051 8-12-2045 BEO | 805,000.00 |
| Fixed Income | PVTPL CMO RESI FIN LTD 2004-C REAL ESTATE 144A INVT VAR RT DUE 09-10-2036 | 210,388.24 |
| Fixed Income | PVTPL CMO RESI FIN LTD PARTNERSHIP VARRT DUE 09-10-2037/01-12-2009 BEO | 1,487,087.18 |
| Fixed Income | PVTPL CMO RESIX FIN LTD 2003-A-B11 CR LKD NT 144A FLTG 03-10-2035 BEO | 96,124.08 |
| Fixed Income | PVTPL CMO SRERS-2011 FDG LTD NT CL A1B-1FLTG RATE 144A VAR RT DUE 5-9-2046 | 538,279.70 |
| Fixed Income | PVTPL CMO SRERS-2011 FDG LTD NT CL A1B-1FLTG RATE 144A VAR RT DUE 5-9-2046 | 2,058,874.59 |
| Fixed Income | PVTPL CMO STRUCTURED ASSET SECS CORP REV 2007- RM1 CL A1 VAR RT 05-25-47 | 359,224.30 |
| Fixed Income | PVTPL CMO STRUCTURED AST SECS REV MTG L 2002-RM1 CL A 144A VR DUE 10-25-37 BEO | 3,819,913.14 |
| Fixed Income | PVTPL CNH CAP LLC NT 6.25 DUE 11-01-2016 BEO | 214,000.00 |
| Fixed Income | PVTPL CNH CAP LLC NT 6.25 DUE 11-01-2016 BEO | 950,000.00 |
| Fixed Income | PVTPL CNO FINL GROUP INC SR SECD NT 144A9% DUE 01-15-2018/12-21-2010 BEO | 50,000.00 |
| Fixed Income | PVTPL CNO FINL GROUP INC SR SECD NT 144A9% DUE 01-15-2018/12-21-2010 BEO | 210,000.00 |
| Fixed Income | PVTPL COLUMBUSNOVA CLO LTD 2006-IIA NT CL E VAR RT DUE 04-04-2018 BEO | 389,000.00 |
| Fixed Income | PVTPL COMMSCOPE INC SR NT 144A 8.25% DUE01-15-2019/01-14-2011 BEO | 750,000.00 |
| Fixed Income | PVTPL COMMSCOPE INC SR NT 144A 8.25% DUE01-15-2019/01-14-2011 BEO | 122,000.00 |
| Fixed Income | PVTPL COMMSCOPE INC SR NT 144A 8.25% DUE01-15-2019/01-14-2011 BEO | 536,000.00 |
| Fixed Income | PVTPL CONNACHER OIL & GAS LTD SR SECD NT8.5% DUE 08-01-2019/05-31-2011 BEO | 235,000.00 |
| Fixed Income | PVTPL CONNACHER OIL & GAS LTD SR SECD NT8.5% DUE 08-01-2019/05-31-2011 BEO | 1,055,000.00 |
| 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 |
| 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 CPS AUTO RECEIVABLES TR 2011-B NT CL C 144A 7.5% DUE 09-17-2018 BEO | 402,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL CPS AUTO RECEIVABLES TR 2011-B NT CL C 144A 7.5% DUE 09-17-2018 BEO | 585,000.00 |
| Fixed Income | PVTPL CPS AUTO RECEIVABLES TR 2011-B NT CL D 144A 10% DUE 09-17-2018 BEO | 321,000.00 |
| Fixed Income | PVTPL CPS AUTO RECEIVABLES TR 2011-B NT CL D 144A 10% DUE 09-17-2018 BEO | 468,000.00 |
| Fixed Income | PVTPL CPS CAYMAN RESIDUAL TR 2006-D DEFERRABLE INT NT CL B 144A 7.75 8-15-13 | 184,459.04 |
| Fixed Income | PVTPL CPS CAYMAN RESIDUAL TR 2007-A NT CL B 144A 7.75% DUE 11-15-2013 BEO | 591,546.28 |
| Fixed Income | PVTPL CPS TR 2011-A AUTO RECEIVABLES NT CL C 144A 7.5 DUE 4-16-2018 BEO | 179,000.00 |
| Fixed Income | PVTPL CPS TR 2011-A AUTO RECEIVABLES NT CL D 144A 10 DUE 4-16-2018 BEO | 950,000.00 |
| Fixed Income | PVTPL CREST 2001-1 LTD THIRD PRTY TERM NT CL C 144A 3C7 9 DUE 02-25-2034 BEO | 540,000.00 |
| Fixed Income | PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2020 | 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 CSC HLDGS LLC SR NT 6.75 DUE 11-15-2021 BEO | 223,000.00 |
| Fixed Income | PVTPL CSC HLDGS LLC SR NT 6.75 DUE 11-15-2021 BEO | 983,000.00 |
| Fixed Income | PVTPL CSN IS XII CORP BD 7% DUE 12-23-2049 BEO | 35,000.00 |
| Fixed Income | PVTPL CSN IS XII CORP BD 7% DUE 12-23-2049 BEO | 140,000.00 |
| Fixed Income | PVTPL CUMULUS MEDIA INC SR NT 144A 7.75%DUE 05-01-2019/05-13-2011 BEO | 750,000.00 |
| Fixed Income | PVTPL CUMULUS MEDIA INC SR NT 144A 7.75%DUE 05-01-2019/05-13-2011 BEO | 250,000.00 |
| Fixed Income | PVTPL CVS CAREMARK CORP PASSTHRU CTF 144A 7.507 DUE 01-10-2032/12-22-2009 BEO | 578,371.36 |
| Fixed Income | PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 9.5% DUE 09-15-2014/09-15-2011 BEO | 55,000.00 |
| Fixed Income | PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 9.5% DUE 09-15-2014/09-15-2011 BEO | 245,000.00 |
| Fixed Income | PVTPL DEN NORSKE STATS OLJESELSKAP A S -STATO DEB 144A 6.5 DUE 12-01-2028 | 350,000.00 |
| Fixed Income | PVTPL DIGICEL GROUP LTD SR TOGGLE NT 144A 9.125 DUE 01-15-2015/01-15-2012 BEO | 250,000.00 |
| Fixed Income | PVTPL DIGICEL LTD SR NT 144A 8.25% DUE 09-01-2017/12-08-2009 BEO | 230,000.00 |
| Fixed Income | PVTPL DOLPHIN SUBSIDIARY II INC SR NT 144A 7.25% DUE 10-15-2021/10-03-2011 BEO | 70,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL DOLPHIN SUBSIDIARY II INC SR NT 144A 7.25% DUE 10-15-2021/10-03-2011 BEO | 305,000.00 |
| Fixed Income | PVTPL DOMINOS PIZZA MASTER ISSUER LL SER 2007-1CL A2 144A VARRT4-25-2037 BEO | 178,000.00 |
| Fixed Income | PVTPL ED FDG 2006-1 LLC AST BKDNT CL A-2FLTG RATE VAR RT DUE 10-25-2029 REG | 178,000.00 |
| Fixed Income | PVTPL EDP FIN B V AMSTERDAM NT 144A 4.9%DUE 10-01-2019 BEO | 500,000.00 |
| Fixed Income | PVTPL EDP FIN B V AMSTERDAM NT 144A 4.9%DUE 10-01-2019 BEO | 2,200,000.00 |
| Fixed Income | PVTPL EH HLDG CORP SR NT 144A 7.625 DUE 06-15-2021 BEO | 550,000.00 |
| Fixed Income | PVTPL EH HLDG CORP SR NT 144A 7.625 DUE 06-15-2021 BEO | 250,000.00 |
| Fixed Income | PVTPL EH HLDG CORP SR NT 144A 7.625 DUE 06-15-2021 BEO | 222,000.00 |
| Fixed Income | PVTPL EH HLDG CORP SR NT 144A 7.625 DUE 06-15-2021 BEO | 978,000.00 |
| Fixed Income | PVTPL EMBARCADERO SER 2000-A CL-A1 144A VAR 08-15-25/12-15-08 BEO SF 08-15-03 | 251,864.08 |
| Fixed Income | PVTPL EMPRESA DE ENERGIA DE BOGOTA S A ESP 6.125 DUE 11-10-2021 | 200,000.00 |
| Fixed Income | PVTPL ESSAR STL ALGOMA INC SR SECD NT 144A 9.375 DUE 03-15-2015/12-14-2009 BEO | 30,000.00 |
| Fixed Income | PVTPL ESSAR STL ALGOMA INC SR SECD NT 144A 9.375 DUE 03-15-2015/12-14-2009 BEO | 120,000.00 |
| Fixed Income | PVTPL ESSAR STL ALGOMA INC SR SECD NT 144A 9.375 DUE 03-15-2015/12-14-2009 BEO | 3,000.00 |
| Fixed Income | PVTPL ESSAR STL ALGOMA INC SR SECD NT 144A 9.375 DUE 03-15-2015/12-14-2009 BEO | 14,000.00 |
| Fixed Income | PVTPL EVRAZ GROUP S A NT 144A 6.75% DUE 04-27-2018 BEO | 417,000.00 |
| Fixed Income | PVTPL EXAMWORKS GROUP INC SR NT 9 7-15-2019 | 110,000.00 |
| Fixed Income | PVTPL EXAMWORKS GROUP INC SR NT 9 7-15-2019 | 475,000.00 |
| Fixed Income | PVTPL FAIRFIELD STR SOLAR 2004-1 LTD / SR NT CL A-1 144A VAR DUE 11-28-2039 | 3,643,423.54 |
| Fixed Income | PVTPL FAIRFIELD STR SOLAR 2004-1 LTD / SR NT CL A-1 144A VAR DUE 11-28-2039 | 1,503,008.72 |
| Fixed Income | PVTPL FERREXPO FIN PLC BD 144A 7.875% DUE 04-07-2016 BEO | 200,000.00 |
| Fixed Income | PVTPL FIRST DATA CORP SR NT 144A 12.625%DUE 01-15-2021/12-17-2010 BEO | 268,000.00 |
| Fixed Income | PVTPL FIRST DATA CORP SR NT 144A 12.625%DUE 01-15-2021/12-17-2010 BEO | 1,184,000.00 |
| Fixed Income | PVTPL FIRST DATA CORP SR SECD LIEN NT 144A 8.25% DUE 01-15-2021/12-17-2010 BEO | 380,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 FLAGSHIP CLO III / FLAGSHIP CLO III CORP NT D 144A 3C7 RT DUE 9-12-2016 | 500,000.00 |
| 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 NT 144A 7% DUE 11-01-2015/11-01-2012 BEO | 260,000.00 |
| Fixed Income | PVTPL FMG RES AUGUST 2006 PTY LTD SR NT 144A 7% DUE 11-01-2015/11-01-2012 BEO | 1,150,000.00 |
| Fixed Income | PVTPL FMG RES AUGUST 2006 PTY LTD SR NT 8.25 DUE 11-01-2019 | 284,000.00 |
| Fixed Income | PVTPL FMG RES AUGUST 2006 PTY LTD SR NT 8.25 DUE 11-01-2019 | 1,262,000.00 |
| Fixed Income | PVTPL FRANKLIN CLO LTD SER 5A CL D FLTG RATE DUE 06-15-2018 BEO | 500,000.00 |
| Fixed Income | PVTPL FREESCALE SEMICONDUCTOR INC SR SECD NT 144A 9.25 DUE 04-15-18 | 208,000.00 |
| Fixed Income | PVTPL FREESCALE SEMICONDUCTOR INC SR SECD NT 144A 9.25 DUE 04-15-18 | 932,000.00 |
| Fixed Income | PVTPL FUFENG GROUP LTD CORPBOND 144A 7.625 DUE 04-13-2016 | 300,000.00 |
| Fixed Income | PVTPL GARDA WORLD SEC CORP SR NT USD 144A 9.75% DUE 03-15-2017/03-15-2011 BEO | 40,000.00 |
| Fixed Income | PVTPL GARDA WORLD SEC CORP SR NT USD 144A 9.75% DUE 03-15-2017/03-15-2011 BEO | 170,000.00 |
| Fixed Income | PVTPL GENERAL SHOPPING FIN LTD GTD PERP BD 10% DUE 11-29-2049 BEO | 270,000.00 |
| Fixed Income | PVTPL GENESIS CLO 2007-1A LTD CL E 144A VAR RT DUE 10-10-2014 BEO | 1,310,000.00 |
| Fixed Income | PVTPL GENESIS CLO 2007-2 LTD SECD DEFERRABLE NT CL E FLTG 3C7 01-10-16 | 2,443,000.00 |
| Fixed Income | PVTPL GENESIS CLO 2007-2 LTD SECD DEFERRABLE NT CL E FLTG 3C7 01-10-16 | 1,000,000.00 |
| Fixed Income | PVTPL GERDAU TRADE INC BD 144A 5.75% DUE01-30-2021 BEO | 100,000.00 |
| Fixed Income | PVTPL GERDAU TRADE INC BD 144A 5.75% DUE01-30-2021 BEO | 400,000.00 |
| Fixed Income | PVTPL GOODMAN NETWORKS INC SR SECD NT 144A 12.125 DUE 07-01-2018 | 100,000.00 |
| Fixed Income | PVTPL GOODMAN NETWORKS INC SR SECD NT 144A 12.125 DUE 07-01-2018 | 450,000.00 |
| Fixed Income | PVTPL GOODRICH PETE CORP SR NT 144A 8.875% DUE 03-15-2019/03-02-2011 BEO | 117,000.00 |
| Fixed Income | PVTPL GOODRICH PETE CORP SR NT 144A 8.875% DUE 03-15-2019/03-02-2011 BEO | 529,000.00 |
| Fixed Income | PVTPL GRAND PAC BUSINESS LN TR 2005-1 NTCL A FLTG RATE 144A VAR RT | 226,827.07 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 GTL TRADE FIN INC 7.25% DUE 10-20-2017 BEO | 800,000.00 |
| Fixed Income | PVTPL HALCYON STRUCT ASSET MGMT CLO 2006-1A CL D FLTG RATE DUE 05-21-18 | 383,000.00 |
| 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 MED TRM SUB NTS BK ENTRY TRANCHE # SB 00008 6.75 5-21-2018 BEO | 1,600,000.00 |
| 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 HBOS PLC MEDIUM TERM SUB NTS BOOK ENTRY TRANCHE # SB 00006 6 11-1-33 BEO | 855,000.00 |
| Fixed Income | PVTPL HEDGED MUT FD FEE TR 2006-2 AST BKD NT FLTG RATE 144A VAR RT DUE | 15,720.95 |
| Fixed Income | PVTPL HEDGED MUT FD FEE TR 2006-2 AST BKD NT FLTG RATE 144A VAR RT DUE | 55,955.91 |
| Fixed Income | PVTPL HELIOS FIN LTD PARTNERSHIP 2007-S1CL B-3 FLTG 10-20-2014 BEO | 5,996,330.54 |
| Fixed Income | PVTPL HELIOS FIN LTD PARTNERSHIP 2007-S1CL B-3 FLTG 10-20-2014 BEO | 2,083,837.22 |
| Fixed Income | PVTPL HLTH MGMT ASSOC INC NEW SR NT 7.375 DUE 01-15-2020/11-18-2011 BEO | 340,000.00 |
| Fixed Income | PVTPL HLTH MGMT ASSOC INC NEW SR NT 7.375 DUE 01-15-2020/11-18-2011 BEO | 1,510,000.00 |
| Fixed Income | PVTPL HLTH MGMT ASSOC INC NEW SR NT 7.375 DUE 01-15-2020/11-18-2011 BEO | 171,000.00 |
| Fixed Income | PVTPL HLTH MGMT ASSOC INC NEW SR NT 7.375 DUE 01-15-2020/11-18-2011 BEO | 719,000.00 |
| Fixed Income | PVTPL HUNTINGTON INGALLS INDS INC SR NT 144A 6.875 DUE 03-15-2018/03-11-2011 BEO | 192,000.00 |
| Fixed Income | PVTPL HUNTINGTON INGALLS INDS INC SR NT 144A 6.875 DUE 03-15-2018/03-11-2011 BEO | 848,000.00 |
| Fixed Income | PVTPL HUNTINGTON INGALLS INDS INC SR NT 144A 7.125 DUE 03-15-2021/03-11-2011 BEO | 225,000.00 |
| Fixed Income | PVTPL HYPERMARCAS S A SR NT 6.5 DUE 04-20-2021 | 372,000.00 |
| Fixed Income | PVTPL IGATE CORP SR NT 9% DUE 05-01-2016/04-29-2011 BEO | 136,000.00 |
| Fixed Income | PVTPL IGATE CORP SR NT 9% DUE 05-01-2016/04-29-2011 BEO | 608,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL INEOS FIN PLC USD SR SECD NT 144A 9% DUE 05-15-2015/05-12-2010 BEO | 131,000.00 |
| Fixed Income | PVTPL INEOS FIN PLC USD SR SECD NT 144A 9% DUE 05-15-2015/05-12-2010 BEO | 583,000.00 |
| Fixed Income | PVTPL INGRESS I LTD SUB TERM NT CL C 144A 8.01% DUE 03-30-2040 BEO | 1,562,671.54 |
| 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 INTELSAT LUXEMBOURG S A SR PIK NT 144A 11.5 DUE 02-04-2017/06-27-2008 BEO | 40,000.00 |
| Fixed Income | PVTPL INTELSAT LUXEMBOURG S A SR PIK NT 144A 11.5 DUE 02-04-2017/06-27-2008 BEO | 170,000.00 |
| Fixed Income | PVTPL IPIC GMTN LTD MEDIUM TERM NT 144A 3.75 DUE 03-01-2017 BEO | 350,000.00 |
| Fixed Income | PVTPL JAGUAR HLDG CO/MERGER 9.5 12-1-19 | 93,000.00 |
| Fixed Income | PVTPL JAGUAR HLDG CO/MERGER 9.5 12-1-19 | 412,000.00 |
| Fixed Income | PVTPL JET EQUIP TR SER 1994-A SR NT CL A-11 144A 10 DUE 6-15-12/4-4-07 REG | 166,774.00 |
| Fixed Income | PVTPL JET EQUIP TR SER 1994-A SR NT CL A-11 144A 10 DUE 6-15-12/4-4-07 REG | 182,810.00 |
| Fixed Income | PVTPL JMC STL GROUP INC SR NT 144A 8.25%DUE 03-15-2018/03-11-2011 BEO | 151,000.00 |
| Fixed Income | PVTPL JMC STL GROUP INC SR NT 144A 8.25%DUE 03-15-2018/03-11-2011 BEO | 668,000.00 |
| Fixed Income | PVTPL KANSAS GAS & ELEC CO 1ST MTG BD 144A 6.7% DUE 06-15-2019 BEO | 385,000.00 |
| Fixed Income | PVTPL KINROSS GOLD CORP SR NT 144A 3.625% DUE 09-01-2016 BEO | 240,000.00 |
| Fixed Income | PVTPL KINROSS GOLD CORP SR NT 144A 3.625% DUE 09-01-2016 BEO | 1,430,000.00 |
| Fixed Income | PVTPL KODIAK OIL & GAS CORP SR NT 144A 8.125 DUE 12-01-2019 BEO | 221,000.00 |
| Fixed Income | PVTPL KODIAK OIL & GAS CORP SR NT 144A 8.125 DUE 12-01-2019 BEO | 981,000.00 |
| Fixed Income | PVTPL LANDRYS HLDGS INC SR SECD NT 144A 11.5% DUE 06-01-2014/09-01-2011 BEO | 65,000.00 |
| Fixed Income | PVTPL LANDRYS HLDGS INC SR SECD NT 144A 11.5% DUE 06-01-2014/09-01-2011 BEO | 290,000.00 |
| Fixed Income | PVTPL LAREDO PETE INC SR NT 144A 9.5% DUE 02-15-2019/01-20-2011 BEO | 271,000.00 |
| Fixed Income | PVTPL LAREDO PETE INC SR NT 144A 9.5% DUE 02-15-2019/01-20-2011 BEO | 1,201,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL LCP RTS TR 2010-1 LCP RTS TR 2010-1 .01% DUE 07-18-2017 REG | 888,059.70 |
| Fixed Income | PVTPL LCP RTS TR 2010-1 LCP RTS TR 2010-1 .01% DUE 07-18-2017 REG | 1,175,373.02 |
| Fixed Income | PVTPL LCP RTS TR 2010-1 LCP RTS TR 2010-1 144A .01% DUE 07-18-2017 REG | 587,686.57 |
| Fixed Income | PVTPL LEVEL 3 ESCROW INC SR NT 144A 8.125% DUE 07-01-2019/06-09-2011 BEO | 150,000.00 |
| Fixed Income | PVTPL LEVEL 3 ESCROW INC SR NT 144A 8.125% DUE 07-01-2019/06-09-2011 BEO | 935,000.00 |
| Fixed Income | PVTPL LEVEL 3 ESCROW INC SR NT 144A 8.125% DUE 07-01-2019/06-09-2011 BEO | 4,145,000.00 |
| Fixed Income | PVTPL LNR CDO 2002-1 LTD 2002-1 CORP 144A 3C7 FLTG RT 07-24-2022 | 403,198.34 |
| Fixed Income | PVTPL LONG GROVE CLO LTD / LONG GROVE CLO CO 2004-1A CL D FLTG 05-25-2016 | 422,109.56 |
| Fixed Income | PVTPL LYONDELLBASELL INDS N V NT 6% DUE 11-15-2021 | 200,000.00 |
| Fixed Income | PVTPL LYONDELLBASELL INDS N V NT 6% DUE 11-15-2021 | 431,000.00 |
| Fixed Income | PVTPL LYONDELLBASELL INDS N V NT 6% DUE 11-15-2021 | 1,910,000.00 |
| Fixed Income | PVTPL MACQUARIE BK LTD SUB MEDIUM TERM NTS TRANCHE # TR 00001 6.625 4-7-2021 | 95,000.00 |
| Fixed Income | PVTPL MACQUARIE BK LTD SUB MEDIUM TERM NTS TRANCHE # TR 00001 6.625 4-7-2021 | 325,000.00 |
| Fixed Income | PVTPL MACQUARIE GROUP LTD 144A 7.3% DUE 08-01-2014 BEO | 25,000.00 |
| Fixed Income | PVTPL MACQUARIE GROUP LTD 144A 7.3% DUE 08-01-2014 BEO | 110,000.00 |
| Fixed Income | PVTPL MARFRIG HLDGS EUROPE B V GTD SR NT144A 8.375% DUE 05-09-2018 BEO | 300,000.00 |
| 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 6.5% DUE 03-15-2021/03-18-2011 BEO | 184,000.00 |
| Fixed Income | PVTPL MEG ENERGY CORP SR NT 6.5% DUE 03-15-2021/03-18-2011 BEO | 816,000.00 |
| Fixed Income | PVTPL MEGA ADVANCE INVTS LTD GTD SR NT 144A 5% DUE 05-12-2021 BEO | 200,000.00 |
| Fixed Income | PVTPL METALLOINVEST FIN LTD GTD NT 144A 6.5% DUE 07-21-2016 BEO | 471,000.00 |
| 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 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL MICRON TECHNOLOGY INC SR 2031B NT CONV 1.875 DUE 08-01-2031/08-05-2016 REG | 225,000.00 |
| Fixed Income | PVTPL MICRON TECHNOLOGY INC SR 2031B NT CONV 1.875 DUE 08-01-2031/08-05-2016 REG | 1,010,000.00 |
| Fixed Income | PVTPL MID OCEAN CBO 2000-1 LTD / MID OCEAN CBO NT CL A-2L 3C7 VAR RT 01-15-36 | 1,472,533.00 |
| 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 MIRABELA NICKEL LTD SR NT 144A 8.75% DUE 04-15-2018/04-14-2011 BEO | 62,000.00 |
| Fixed Income | PVTPL MIRAMAX LLC 2011-1 FILM LIBR AST 3C7 NT CL A 6.25 DUE 10-20-2015 | 1,200,000.00 |
| Fixed Income | PVTPL MT SPOKANE 2007-A LLC CL CERT 144ADUE 12-15-2034 | 430,341.57 |
| Fixed Income | PVTPL MT SPOKANE 2007-A LLC NT CL E 144AVAR RT DUE 12-15-2034 BEO | 1,497,337.22 |
| Fixed Income | PVTPL MT SPOKANE 2007-A LLC NT CL E 144AVAR RT DUE 12-15-2034 BEO | 380,049.33 |
| Fixed Income | PVTPL MYLAN INC FORMERLY MYLAN LABS INC TO 10 SR NT 144A 6 DUE 11-15-2018 | 85,000.00 |
| Fixed Income | PVTPL MYLAN INC FORMERLY MYLAN LABS INC TO 10 SR NT 144A 6 DUE 11-15-2018 | 400,000.00 |
| Fixed Income | PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG | 280,000.00 |
| Fixed Income | PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG | 800,000.00 |
| Fixed Income | PVTPL NEEDLE MERGER SUB CORP SR NT 144A 8.125% DUE 03-15-2019/03-18-2011 BEO | 61,000.00 |
| Fixed Income | PVTPL NEEDLE MERGER SUB CORP SR NT 144A 8.125% DUE 03-15-2019/03-18-2011 BEO | 274,000.00 |
| 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 NORTHWIND HLDGS LLC SER 2007-1A CLA1 144A VAR 12-01-2037 | 6,121,500.02 |
| Fixed Income | PVTPL NOVATEK FIN LTD LN PARTN NT 144A 6.604% DUE 02-03-2021 BEO | 478,000.00 |
| Fixed Income | PVTPL NRG ENERGY INC 144A 7.875% DUE 05-15-2021/05-24-2011 BEO | 150,000.00 |
| Fixed Income | PVTPL NRG ENERGY INC 144A 7.875% DUE 05-15-2021/05-24-2011 BEO | 670,000.00 |
| Fixed Income | PVTPL NRG ENERGY INC SR NT 144A 7.625% DUE 05-15-2019/05-24-2011 BEO | 15,000.00 |
| Fixed Income | PVTPL NRG ENERGY INC SR NT 144A 7.625% DUE 05-15-2019/05-24-2011 BEO | 70,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL NUMBER MERGER SUB INC 11 DUE 12-15-2019 | 55,000.00 |
| Fixed Income | PVTPL NUMBER MERGER SUB INC 11 DUE 12-15-2019 | 245,000.00 |
| Fixed Income | PVTPL NXP B V / NXP FDG LLC SR SECD NT 144A 9.75% DUE 08-01-2018/07-20-2010 BEO | 247,000.00 |
| Fixed Income | PVTPL NXP B V / NXP FDG LLC SR SECD NT 144A 9.75% DUE 08-01-2018/07-20-2010 BEO | 1,088,000.00 |
| Fixed Income | PVTPL ODEBRECHT DRILLING NORBE VIII/IX LTD SR SECD NT 144A 6.35 DUE 06-30-2021 | 300,000.00 |
| Fixed Income | PVTPL OGX PETROLEO E GAS PARTICIPACOES SA GTD SR NT 144A 8.5 DUE 06-01-2018 | 447,000.00 |
| Fixed Income | PVTPL OMAHA 2008 A LLC SER 2008-1A CL CTFS FLTG 05-15-2040 | 1,759,676.61 |
| Fixed Income | PVTPL OMAHA 2008 A LLC SER 2008-1A CL CTFS FLTG 05-15-2040 | 446,927.18 |
| Fixed Income | PVTPL ORIGEN MAN HSG CONT TR 2004-B COLLNT CL B-2 7.5 DUE 11-15-2035 BEO | 2,860,931.92 |
| Fixed Income | PVTPL PACIFICA CDO IV LTD / PACIFICA CDOIV DE NT FLTG RT CL B-1L 3C7 2-15-17 | 1,570,000.00 |
| Fixed Income | PVTPL PAGE FIVE FDG LLC ASSET BACKED NT CL A 144A 9.25% DUE 01-15-2018 BEO | 2,687,684.34 |
| Fixed Income | PVTPL PAGE FIVE FDG LLC ASSET BACKED NT CL B 144A 10% DUE 01-15-2018 BEO | 491,200.00 |
| Fixed Income | PVTPL PAGE FIVE FDG LLC ASSET BACKED NT CL C 144A 10% DUE 01-15-2018 BEO | 245,600.00 |
| Fixed Income | PVTPL PAGE FIVE FDG LLC ASSET BACKED NT CL D 144A 10% DUE 01-15-2018 BEO | 245,600.00 |
| Fixed Income | PVTPL PEABODY ENERGY CORP SR NT 6.25 DUE 11-15-2021 BEO | 192,000.00 |
| Fixed Income | PVTPL PEABODY ENERGY CORP SR NT 6.25 DUE 11-15-2021 BEO | 850,000.00 |
| Fixed Income | PVTPL PEABODY ENERGY CORP SR NT 6 DUE 11-15-2018 BEO | 192,000.00 |
| Fixed Income | PVTPL PEABODY ENERGY CORP SR NT 6 DUE 11-15-2018 BEO | 849,000.00 |
| Fixed Income | PVTPL PEGASUS AVIATION LEASE SECUR II SER 2000-1 CL A-1 144A VAR 03-25-2015BEO | 2,714,870.30 |
| Fixed Income | PVTPL PEGASUS AVIATION LEASE SECUR SER 2000-1 NT CL A-2 144A 8.37 3-25-2030 BEO | 1,642,000.00 |
| Fixed Income | PVTPL PEGASUS AVIATION LEASE SECUR SER 2000-1 NT CL A-2 144A 8.37 3-25-2030 BEO | 2,973,000.00 |
| Fixed Income | PVTPL PETROLEOS MEXICANOS PEMEX TR 00010 6.5 06-02-2041 | 65,000.00 |
| Fixed Income | PVTPL PETROLEOS MEXICANOS PEMEX TR 00010 6.5 06-02-2041 | 195,000.00 |
| Fixed Income | PVTPL POLYMER GROUP INC SR NT 144A 7.75%DUE 02-01-2019 | 1,000,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL POLYMER GROUP INC SR NT 144A 7.75%DUE 02-01-2019 | 250,000.00 |
| Fixed Income | PVTPL QGOG ATLANTIC / ALASKAN RIGS LTD SR SECD NT 144A 5.25% DUE 07-30-2018 BEO | 396,363.60 |
| Fixed Income | PVTPL QVC INC SR SECD NT 144A 7.5% DUE 10-01-2019/10-01-2011 BEO | 200,000.00 |
| Fixed Income | PVTPL QVC INC SR SECD NT 144A 7.5% DUE 10-01-2019/10-01-2011 BEO | 880,000.00 |
| Fixed Income | PVTPL RAIN CII CARBON LLC / CII CARBON CORP SR SECD NT 144A 8 DUE 12-01-2018 | 127,000.00 |
| Fixed Income | PVTPL RAIN CII CARBON LLC / CII CARBON CORP SR SECD NT 144A 8 DUE 12-01-2018 | 558,000.00 |
| Fixed Income | PVTPL RAS LAFFAN LIQUEFIED NAT GAS CO LTD 3 GTD NT SER E 144A 4.5 DUE 09-30-12 | 292,000.00 |
| Fixed Income | PVTPL RAS LAFFAN LNG 3 GTD NT SER F 144A5.5 DUE 09-30-2014 BEO | 408,000.00 |
| Fixed Income | PVTPL RESDNTL MTG SECS FDG 2008-4A LTD SECD NT CL A 144A VAR 8-31-37 | 3,189,472.56 |
| Fixed Income | PVTPL RESIDENTIAL MTG SECS FDG 2008-4C A1 DTD 05-28-2008 FLTG 08-31-2037 | 3,659,456.16 |
| Fixed Income | PVTPL REYNOLDS GROUP ISSUER INC SR SECD NT 144A 0% DUE 04-15-2019/10-15-2014 BEO | 250,000.00 |
| Fixed Income | PVTPL REYNOLDS GROUP ISSUER INC SR SECD NT 144A 0% DUE 04-15-2019/10-15-2014 BEO | 368,000.00 |
| Fixed Income | PVTPL REYNOLDS GROUP ISSUER INC SR SECD NT 144A 0% DUE 04-15-2019/10-15-2014 BEO | 1,632,000.00 |
| Fixed Income | PVTPL REYNOLDS GROUP ISSUER INC/ 02-15-2021/02-01-2011 BEO | 400,000.00 |
| Fixed Income | PVTPL REYNOLDS GROUP ISSUER INC/ 02-15-2021/02-01-2011 BEO | 2,399,000.00 |
| Fixed Income | PVTPL REYNOLDS GROUP ISSUER INC/ REYNOLDS GROU SR NT 144A 9 DUE 5-15-18 | 145,000.00 |
| Fixed Income | PVTPL RGHL US ESCR I INC./RGHL US ESCR IL SR NT 144A 9 DUE 04-15-2019 | 750,000.00 |
| Fixed Income | PVTPL RGHL US ESCR I INC./RGHL US ESCR IL SR NT 144A 9 DUE 04-15-2019 | 200,000.00 |
| Fixed Income | PVTPL RGHL US ESCR I INC./RGHL US ESCR IL SR NT 144A 9 DUE 04-15-2019 | 875,000.00 |
| Fixed Income | PVTPL ROC FIN LLC / ROC FIN CORP 2ND LIEN NT 144A 12.125 DUE 09-01-2018 | 125,000.00 |
| Fixed Income | PVTPL ROC FIN LLC / ROC FIN CORP 2ND LIEN NT 144A 12.125 DUE 09-01-2018 | 547,000.00 |
| Fixed Income | PVTPL ROCHE HLDGS INC GTD NT 144A 5 DUE 03-01-2014 BEO | 360,000.00 |
| Fixed Income | PVTPL ROCHE HLDGS INC GTD NT 144A 5 DUE 03-01-2014 BEO | 1,020,000.00 |
| Fixed Income | PVTPL SALLY HLDGS 6.875 DUE 11-15-2019 11-15-2019/11-08-2011 BEO | 111,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL SALLY HLDGS 6.875 DUE 11-15-2019 11-15-2019/11-08-2011 BEO | 500,000.00 |
| Fixed Income | PVTPL SANDRIDGE ENERGY INC SR NT 144A 8%DUE 06-01-2018/06-01-2011 BEO | 185,000.00 |
| Fixed Income | PVTPL SANDRIDGE ENERGY INC SR NT 144A 8%DUE 06-01-2018/06-01-2011 BEO | 815,000.00 |
| Fixed Income | PVTPL SANMINA-SCI CORP SR NT 144A 7% DUE05-15-2019/05-10-2011 BEO | 750,000.00 |
| Fixed Income | PVTPL SANMINA-SCI CORP SR NT 144A 7% DUE05-15-2019/05-10-2011 BEO | 250,000.00 |
| Fixed Income | PVTPL SAPPI PAPIER HLDG AG 144A 7.5% DUE06-15-2032/06-10-2002 BEO | 65,000.00 |
| Fixed Income | PVTPL SAPPI PAPIER HLDG AG 144A 7.5% DUE06-15-2032/06-10-2002 BEO | 290,000.00 |
| Fixed Income | PVTPL SAYBROOK PT CBO LTD / SAYBROOK PT VAR RT DUE 02-25-2031/02-25-2004 BEO | 161,967.06 |
| Fixed Income | PVTPL SAYBROOK PT CBO LTD / SAYBROOK PT VAR RT DUE 02-25-2031/02-25-2004 BEO | 118,916.48 |
| 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 SEAGATE HDD CAYMAN SR NT 144A 7% DUE 11-01-2021/05-18-2011 BEO | 50,000.00 |
| Fixed Income | PVTPL SEAGATE HDD CAYMAN SR NT 144A 7% DUE 11-01-2021/05-18-2011 BEO | 225,000.00 |
| 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 SIERRA TIMESHARE 2011-3A BKD NT 144A CL C 9.31 DUE 07-20-2028 | 192,036.75 |
| Fixed Income | PVTPL SIERRA TIMESHARE 2011-3A BKD NT 144A CL C 9.31 DUE 07-20-2028 | 672,128.67 |
| Fixed Income | PVTPL SILVERLEAF FIN VII LLC AST BACKED CTF 2010-A CL B 144A 8 DUE 07-15-2022 | 918,842.91 |
| Fixed Income | PVTPL SILVERLEAF FIN VII LLC AST BACKED CTF 2010-A CL C 144A 10 DUE 07-15-2022 | 1,837,685.82 |
| Fixed Income | PVTPL SILVERLEAF FIN X LLC TIMESHARE LN BKD 2011-A 144A CL A 9 DUE 6-15-2023 BEO | 178,234.24 |
| Fixed Income | PVTPL SINCLAIR T.V GROUP INC SR SECD 2ND LIEN NT 144A 9.25 DUE 11-01-2017 | 136,000.00 |
| Fixed Income | PVTPL SINCLAIR T.V GROUP INC SR SECD 2ND LIEN NT 144A 9.25 DUE 11-01-2017 | 614,000.00 |
| Fixed Income | PVTPL SINOCHEM OVERSEAS CAP CO LTD GTD SR NT 144A 4.5 DUE 11-12-2020 | 630,000.00 |
| Fixed Income | PVTPL SM ENERGY CO SR NT 6.5 DUE 11-15-2021 | 76,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL SM ENERGY CO SR NT 6.5 DUE 11-15-2021 | 333,000.00 |
| Fixed Income | PVTPL SPECTRUM BRANDS INC SR SECD NT 9.5 DUE 06-15-2018 | 45,000.00 |
| Fixed Income | PVTPL SPECTRUM BRANDS INC SR SECD NT 9.5 DUE 06-15-2018 | 201,000.00 |
| Fixed Income | PVTPL SPRINT NEXTEL CORP 11.5 11-15-2021 | 91,000.00 |
| Fixed Income | PVTPL SPRINT NEXTEL CORP 11.5 11-15-2021 | 400,000.00 |
| Fixed Income | PVTPL SPRINT NEXTEL CORP 9 DUE 11-15-2018 | 30,000.00 |
| Fixed Income | PVTPL SPRINT NEXTEL CORP 9 DUE 11-15-2018 | 140,000.00 |
| Fixed Income | PVTPL SPRINT NEXTEL CORP 9 DUE 11-15-2018 | 678,000.00 |
| Fixed Income | PVTPL SPRINT NEXTEL CORP 9 DUE 11-15-2018 | 3,020,000.00 |
| Fixed Income | PVTPL SR NT 144A 8.25 DUE 06-15-2019 BEO | 165,000.00 |
| Fixed Income | PVTPL SR NT 144A 8.25 DUE 06-15-2019 BEO | 540,000.00 |
| Fixed Income | PVTPL STATS CHIPPAC LTD SR NT 144A 5.375DUE 03-31-2016/03-31-2014 BEO | 100,000.00 |
| 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 STHI HLDG CORP SR SECD NT 144A 8% DUE 03-15-2018/03-25-2011 BEO | 112,000.00 |
| 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 SUNCOKE ENERGY INC SR NT 144A 7.625 DUE 08-01-2019/07-26-2011 BEO | 31,000.00 |
| Fixed Income | PVTPL SUNCOKE ENERGY INC SR NT 144A 7.625 DUE 08-01-2019/07-26-2011 BEO | 144,000.00 |
| Fixed Income | PVTPL TAM CAP 3 INC SR GTD NT 8.375 6-3-2021 | 200,000.00 |
| Fixed Income | PVTPL TARJETA NARANJA S A NT CL XIII 144A 9 DUE 01-28-2017/01-28-2011 BEO SF | 27,000.00 |
| Fixed Income | PVTPL TENET HEALTHCARE CORP SR SECD NT 6.25 DUE 11-01-2018 BEO | 97,000.00 |
| Fixed Income | PVTPL TENET HEALTHCARE CORP SR SECD NT 6.25 DUE 11-01-2018 BEO | 433,000.00 |
| Fixed Income | PVTPL TRITON AVIATION FIN CL A-1 144A VAR RT DUE 06-15-2025/06-15-2011 BEO | 4,922,766.30 |
| Fixed Income | PVTPL TRITON AVIATION FIN CL A-1 144A VAR RT DUE 06-15-2025/06-15-2011 BEO | 1,155,126.84 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL TUNICA-BILOXI GAMING AUTH SR NT 144A 9% DUE 11-15-2015/11-15-2011 BEO | 92,000.00 |
| Fixed Income | PVTPL TUNICA-BILOXI GAMING AUTH SR NT 144A 9% DUE 11-15-2015/11-15-2011 BEO | 408,000.00 |
| Fixed Income | PVTPL UBS-CITIGROUP COML MTG TR 2011-C1 CTF CLD 144A FLTG RT 01-10-2045 | 500,000.00 |
| Fixed Income | PVTPL UNITED AIR LINES INC SR 2ND LIEN NT 144A 12 DUE 11-01-2013/01-15-2010 BEO | 60,000.00 |
| Fixed Income | PVTPL UNITED AIR LINES INC SR 2ND LIEN NT 144A 12 DUE 11-01-2013/01-15-2010 BEO | 275,000.00 |
| 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 |
| 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 UPCB FIN V LTD SR SECD NT 7.25 DUE 11-15-2021 | 190,000.00 |
| Fixed Income | PVTPL UPCB FIN V LTD SR SECD NT 7.25 DUE 11-15-2021 | 838,000.00 |
| Fixed Income | PVTPL US FOODSERVICE INC DEL SR NT 144A 8.5% DUE 06-30-2019/05-11-2011 BEO | 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 144A 8.375 DUE 10-15-2018/10-15-2014 BEO | 575,000.00 |
| Fixed Income | PVTPL VALEANT PHARMACEUTICALS INTL GTD 08-15-2021/08-15-2016 BEO | 440,000.00 |
| Fixed Income | PVTPL VALEANT PHARMACEUTICALS INTL GTD 08-15-2021/08-15-2016 BEO | 1,945,000.00 |
| Fixed Income | PVTPL VALEANT PHARMACEUTICALS INTL SR NT7.25% DUE 07-15-2022/03-08-2011 BEO | 705,000.00 |
| Fixed Income | PVTPL VALEANT PHARMACEUTICALS INTL SR NT7.25% DUE 07-15-2022/03-08-2011 BEO | 3,115,000.00 |
| Fixed Income | PVTPL VARICK STRUCTURED AST FD LTD / VARICK 1ST PRTY SR SECD NT CL 144A A-2 | 1,487,534.82 |
| Fixed Income | PVTPL VEDANTA RES PLC BD 144A 8.25% DUE 06-07-2021 BEO | 245,000.00 |
| Fixed Income | PVTPL VEDANTA RES PLC BD 144A 8.25% DUE 06-07-2021 BEO | 260,000.00 |
| Fixed Income | PVTPL VERITAS CLO I LTD / VERITAS CLO INC 2004-1A D FLTG 9-5-16 | 512,000.00 |
| Fixed Income | PVTPL VERITAS CLO I LTD / VERITAS CLO INC 2004-1A D FLTG 9-5-16 | 1,502,000.00 |
| Fixed Income | PVTPL VERITAS CLO I LTD / VERITAS CLO INC SER 2004-1A CL C 144A VAR 9-5-16 | 795,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL VIMPELCOM HLDGS 7.5043 DUE 03-01-2022 BEO | 270,000.00 |
| Fixed Income | PVTPL VISTEON CORP SR NT 144A 6.75% DUE 04-15-2019/04-06-2011 BEO | 232,000.00 |
| Fixed Income | PVTPL VISTEON CORP SR NT 144A 6.75% DUE 04-15-2019/04-06-2011 BEO | 1,024,000.00 |
| Fixed Income | PVTPL VOLKSWAGEN INTL FIN N V GTD NT 144A 3C7 4 DUE 08-12-2020 BEO | 600,000.00 |
| Fixed Income | PVTPL VOTORANTIM CIMENTOS S A GTD SR NT 144A 7.25% DUE 04-05-2041 BEO | 400,000.00 |
| Fixed Income | PVTPL VOTORANTIM CIMENTOS S A GTD SR NT 144A 7.25% DUE 04-05-2041 BEO | 1,600,000.00 |
| Fixed Income | PVTPL WIND ACQSTN FIN S A GTD SR NT144A 11.75 DUE 07-15-2017/07-15-2011 BEO | 215,000.00 |
| Fixed Income | PVTPL WIND ACQSTN FIN S A GTD SR NT144A 11.75 DUE 07-15-2017/07-15-2011 BEO | 940,000.00 |
| Fixed Income | PVTPL WIND ACQSTN FIN S A US$ SR SECD NT144A 7.25 DUE 02-15-2018 BEO | 222,000.00 |
| Fixed Income | PVTPL WIND ACQSTN FIN S A US$ SR SECD NT144A 7.25 DUE 02-15-2018 BEO | 970,000.00 |
| Fixed Income | PVTPL WINDSTREAM CORP SR NT 7.5 DUE 06-01-2022 | 95,000.00 |
| Fixed Income | PVTPL WINDSTREAM CORP SR NT 7.5 DUE 06-01-2022 | 410,000.00 |
| Fixed Income | PVTPL WM FIN CORP SR NT 144A 11.5% DUE 10-01-2018/07-20-2011 BEO | 60,000.00 |
| Fixed Income | PVTPL WM FIN CORP SR NT 144A 11.5% DUE 10-01-2018/07-20-2011 BEO | 270,000.00 |
| Fixed Income | PVTPL WPX ENERGY INC NT 6 DUE 01-15-2022 | 91,000.00 |
| Fixed Income | PVTPL WPX ENERGY INC NT 6 DUE 01-15-2022 | 403,000.00 |
| Fixed Income | PVTPL XM ESCROW LLC SR NT 144A 13% DUE 08-01-2013 BEO | 105,000.00 |
| Fixed Income | PVTPL XM ESCROW LLC SR NT 144A 13% DUE 08-01-2013 BEO | 470,000.00 |
| Fixed Income | PVTPL XM SATELLITE RADIO INC SR NT 144A 7.625% DUE 11-01-2018/11-01-2014 BEO | 500,000.00 |
| Fixed Income | PVTPL XM SATELLITE RADIO INC SR NT 144A 7.625% DUE 11-01-2018/11-01-2014 BEO | 250,000.00 |
| Fixed Income | PVTPL XM SATELLITE RADIO INC SR NT 144A 7.625% DUE 11-01-2018/11-01-2014 BEO | 163,000.00 |
| Fixed Income | PVTPL XM SATELLITE RADIO INC SR NT 144A 7.625% DUE 11-01-2018/11-01-2014 BEO | 724,000.00 |
| Fixed Income | PVTPL XM SATELLITE RADIO INC SR NT 144A 7.625% DUE 11-01-2018/11-01-2014 BEO | 50,000.00 |
| Fixed Income | PVTPL XM SATELLITE RADIO INC SR NT 144A 7.625% DUE 11-01-2018/11-01-2014 BEO | 220,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | PVTPL XM SATELLITE RADIO INC SR SUB NT EXCH SIRIUS 144A 7% DUE 12-01-2014 BEO | 40,000.00 |
| 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 YANLORD LD GROUP LTD SR NT 144A 10.625% DUE 03-29-2018/03-29-2015 BEO | 200,000.00 |
| Fixed Income | QATAR(STATE OF) 5.25% NTS 20/01/20 USD1000' | 1,026,000.00 |
| 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 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 | QTEL INTERNATIONAL 7.875% MTN 10/06/19 USD'REG | 300,000.00 |
| Fixed Income | QTEL INTL FIN LTD 3.375% DUE 10-14-2016 | 1,000,000.00 |
| 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 | QTEL INTL FIN MTN 5.0% 19/10/2025 | 335,000.00 |
| Fixed Income | QUEBEC 5.25% DEB 01/10/2013 CAD | 170,000.00 |
| Fixed Income | QUEBEC 5.25% DEB 01/10/2013 CAD | 765,000.00 |
| Fixed Income | QUEBEC PROV CDA 3.5% DUE 07-29-2020 | 450,000.00 |
| Fixed Income | QUEBEC PROV CDA 3.5% DUE 07-29-2020 | 1,270,000.00 |
| Fixed Income | QUEBECOR MEDIA INC 7.75% DUE 03-15-2016 | 258,000.00 |
| Fixed Income | QUEBECOR MEDIA INC 7.75% DUE 03-15-2016 | 1,142,000.00 |
| Fixed Income | QUEENSLAND TSY CP 6% BDS 21/10/2015 AUD1000 | 210,000.00 |
| 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 | 1,496,250.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | QUINTILES TRANSNATIONAL CORP TERM B LN DUE 06-08-2018 BEO | 498,750.00 |
| Fixed Income | QWEST CORP 6.75% DUE 12-01-2021 | 184,000.00 |
| Fixed Income | QWEST CORP 6.75% DUE 12-01-2021 | 816,000.00 |
| 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 | RALCORP HLDGS INC 6.625% DUE 08-15-2039 | 710,000.00 |
| Fixed Income | RANGE RES CORP 8% DUE 05-15-2019 | 121,000.00 |
| Fixed Income | RANGE RES CORP 8% DUE 05-15-2019 | 545,000.00 |
| Fixed Income | RBS LITH 6.125% 09/03/21 | 1,446,000.00 |
| Fixed Income | REALOGY CORP DUE 04-10-2013 BEO | 130,000.00 |
| Fixed Income | REALOGY CORP DUE 04-10-2013 BEO | 575,000.00 |
| Fixed Income | REGAL CINEMAS CORP 8.625 DUE 07-15-2019 | 91,000.00 |
| Fixed Income | REGAL CINEMAS CORP 8.625 DUE 07-15-2019 | 409,000.00 |
| Fixed Income | REGD GBL NT 8.75% DUE 06-02-2017 REG | 70,000.00 |
| Fixed Income | REGD GBL NT 8.75% DUE 06-02-2017 REG | 310,000.00 |
| Fixed Income | REGENCY ENERGY 6.5% DUE 07-15-2021 | 350,000.00 |
| Fixed Income | REGENCY ENERGY 6.5% DUE 07-15-2021 | 1,550,000.00 |
| Fixed Income | REGENCY ENERGY 6.875% DUE 12-01-2018 | 750,000.00 |
| Fixed Income | REGENCY ENERGY SR NT 9.375 DUE 06-01-2016 | 60,000.00 |
| Fixed Income | REGENCY ENERGY SR NT 9.375 DUE 06-01-2016 | 280,000.00 |
| Fixed Income | RENT A CTR INC NEW SR NT 6.625 11-15-2020 | 250,000.00 |
| Fixed Income | RENT SVC CORP / 9.5% DUE 12-01-2014 | 250,000.00 |
| Fixed Income | REP OF ARGENTINA VAR 31/12/2033 | 2,350,870.85 |
| Fixed Income | REPO JPM BRAZIL 5.875% 15/01/19 | 400,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | REPUBLIC OF ARGENTINA DISC BD 8.28 DUE 12-31-2033 | 305,608.52 |
| Fixed Income | REPUBLIC OF TURKEY 5.125% 25 MAR 2022 | 484,000.00 |
| Fixed Income | REPUBLIC SVCS INC 3.8% DUE 05-15-2018 | 180,000.00 |
| Fixed Income | REPUBLIC SVCS INC 3.8% DUE 05-15-2018 | 410,000.00 |
| Fixed Income | REPUBLICA ORIENTAL DEL URUGUAY BD 7.625%DUE 03-21-2036 REG | 180,255.00 |
| Fixed Income | RESDNTL AST MTG PRODS INC 2003-RS2MTG AST BKD PASTHRU A-II FLTG 03-25-2033 BEO | 63,442.63 |
| Fixed Income | RESDNTL AST MTG PRODS INC 2003-RS3 MTG AST PASSTHRU CL A-II FLTG 04-25-2033 | 38,750.59 |
| Fixed Income | RESDNTL AST SEC CORP MTG PA SER 2001-KS1CTF CL A-II ADJ 3-25-32 | 16,848.44 |
| Fixed Income | RESDNTL CAP JR SECD NT 9.625 DUE 05-15-2015 | 305,000.00 |
| Fixed Income | RESDNTL CAP JR SECD NT 9.625 DUE 05-15-2015 | 1,340,000.00 |
| Fixed Income | REVLON CONSUMER PRODS CORP DUE 12-02-2017 BEO | 65,000.00 |
| Fixed Income | REVLON CONSUMER PRODS CORP DUE 12-02-2017 BEO | 275,000.00 |
| Fixed Income | REYNOLDS GROUP HOLDINGS INC TERM LN DUE 02-05-2018 BEO | 998,746.86 |
| Fixed Income | REYNOLDS GROUP HOLDINGS INC TERM LN DUE 02-05-2018 BEO | 150,000.00 |
| Fixed Income | RGHL US ESCR II 9.875% DUE 08-15-2019 | 385,000.00 |
| Fixed Income | RGHL US ESCR II 9.875% DUE 08-15-2019 | 1,715,000.00 |
| Fixed Income | RIO TINTO FIN USA 3.75% DUE 09-20-2021 | 390,000.00 |
| Fixed Income | RIO TINTO FIN USA 3.75% DUE 09-20-2021 | 1,145,000.00 |
| Fixed Income | RIO TINTO FIN USA 6.5% DUE 07-15-2018 | 225,000.00 |
| Fixed Income | RIO TINTO FIN USA 6.5% DUE 07-15-2018 | 475,000.00 |
| 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 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | RITE AID CORP 8% DUE 08-15-2020 | 136,000.00 |
| Fixed Income | RITE AID CORP 8% DUE 08-15-2020 | 614,000.00 |
| Fixed Income | RITE AID CORP 9.5% DUE 06-15-2017 | 100,000.00 |
| Fixed Income | RITE AID CORP 9.5% DUE 06-15-2017 | 442,000.00 |
| 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 |
| Fixed Income | ROYAL BK SCOTLAND 5.625 DUE 08-24-2020 | 2,800,000.00 |
| Fixed Income | ROYAL BK SCOTLAND PLC SR NT FLTG RATE DUE 08-23-2013 REG | 5,000,000.00 |
| Fixed Income | RPBLIC OF STH AFRCA 6.875 DUE 05-27-2019REG | 127,000.00 |
| Fixed Income | RRI ENERGY INC 7.875% DUE 06-15-2017 | 300,000.00 |
| 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 | RUSSIAN (FED OF) 12.75% BD 24/6/28 USD'REGS | 135,000.00 |
| Fixed Income | RUSSIAN FEDERATION 11% BDS 24/7/2018 USD1000 R | 66,000.00 |
| Fixed Income | RUSSIAN FEDERATION 7.5%-BDS 3/30 USD REGS | 7,632,646.49 |
| 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 | S.W AIRLS 6.15 DUE 08-01-2022 | 744,359.66 |
| Fixed Income | SAFEWAY INC 6.35% DUE 08-15-2017 | 265,000.00 |
| Fixed Income | SAFEWAY INC 6.35% DUE 08-15-2017 | 655,000.00 |
| Fixed Income | SAGAMORE CLO LTD FLTG 2003-1X C1 10-15-2015 | 723,000.00 |
| Fixed Income | SALEM 9.625% DUE 12-15-2016 | 125,000.00 |
| Fixed Income | SALEM 9.625% DUE 12-15-2016 | 553,000.00 |
| Fixed Income | SAN ANTONIO TEX ELEC & GAS REV REF-TAXABLE-SYS-JR LIEN-B 6.308 02-01-37 | 900,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | SAN ANTONIO TEX ELEC & GAS REV 5.718% 02-01-2041 BEO TAXABLE | 5,300,000.00 |
| 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 | SATELITES 9.5% DUE 05-15-2017 | 45,000.00 |
| Fixed Income | SATELITES 9.5% DUE 05-15-2017 | 205,000.00 |
| Fixed Income | SBA 8% DUE 08-15-2016 | 112,000.00 |
| Fixed Income | SBA 8% DUE 08-15-2016 | 488,000.00 |
| Fixed Income | SBA 8.25% DUE 08-15-2019 | 11,000.00 |
| Fixed Income | SBA 8.25% DUE 08-15-2019 | 51,000.00 |
| Fixed Income | SCF CAP LTD 5.375% DUE 10-27-2017 | 240,000.00 |
| Fixed Income | SCF CAP LTD 5.375% DUE 10-27-2017 | 200,000.00 |
| Fixed Income | SEAGATE HDD CAYMAN 6.875% DUE 05-01-2020 | 5,000.00 |
| Fixed Income | SEAGATE HDD CAYMAN 6.875% DUE 05-01-2020 | 20,000.00 |
| Fixed Income | SEALY MATTRESS CO 8.25% DUE 06-15-2014 | 112,000.00 |
| Fixed Income | SEALY MATTRESS CO 8.25% DUE 06-15-2014 | 503,000.00 |
| Fixed Income | SEARIVER MARITIME FINL HLDGS INC GTD DEFD INT DEB DUE 09-01-2012 REG | 190,000.00 |
| Fixed Income | SEARIVER MARITIME FINL HLDGS INC GTD DEFD INT DEB DUE 09-01-2012 REG | 1,125,000.00 |
| Fixed Income | SEDGWICK HOLDINGS INC TL B1 DUE 12-31-2016 BEO | 1,493,076.93 |
| Fixed Income | SENSATA TECHNOLOGIES B V TERM LN DUE 05-12-2018 BEO | 498,750.00 |
| Fixed Income | SENSATA TECHNOLOGIES B V TERM LN DUE 05-12-2018 BEO | 498,750.00 |
| Fixed Income | SEQUA CORP INCREMENTAL B TERM LOAN DUE 12-03-2014 BEO | 1,250,000.00 |
| Fixed Income | SEQUA CORP INCREMENTAL B TERM LOAN DUE 12-03-2014 BEO | 200,000.00 |
| Fixed Income | SERVICEMASTER CO 10.75% DUE 07-15-2015/07-15-2011 BEO | 200,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | SERVICEMASTER CO 7.45% DUE 08-15-2027 | 175,000.00 |
| Fixed Income | SERVICEMASTER CO 7.45% DUE 08-15-2027 | 760,000.00 |
| Fixed Income | SERVICEMASTER CO DELAY DRAW TERM LOAN DUE 07-24-2014 BEO | 188,710.52 |
| Fixed Income | SERVICEMASTER CO TERM LOAN B DUE 07-24-2014 BEO | 1,894,968.22 |
| 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 | SIEMENS 6.125% DUE 08-17-2026 | 200,000.00 |
| Fixed Income | SILVERLEAF FIN 8.47500038147% DUE 05-16-2022 | 2,077,597.32 |
| Fixed Income | SILVERLEAF FIN IX 12% DUE 07-15-2022 | 908,973.73 |
| Fixed Income | SIMON PPTY GROUP L 5.1% DUE 06-15-2015 | 208,000.00 |
| Fixed Income | SIMON PPTY GROUP L 5.75% DUE 05-01-2012 | 245,000.00 |
| 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 | 550,000.00 |
| Fixed Income | SINGAPORE(GOVT OF) 2.875% BDS 01/07/15 SGD1000 | 2,500,000.00 |
| Fixed Income | SIRIUS XM RADIO INC 144A DTD 03/17/10 8.75 DUE 04-01-2015 | 105,000.00 |
| Fixed Income | SIRIUS XM RADIO INC 144A DTD 03/17/10 8.75 DUE 04-01-2015 | 460,000.00 |
| Fixed Income | SLM CORP 8 DUE 03-25-2020 | 530,000.00 |
| Fixed Income | SLM CORP 8 DUE 03-25-2020 | 2,370,000.00 |
| Fixed Income | SLM CORP 8 DUE 03-25-2020 | 267,000.00 |
| Fixed Income | SLM CORP 8 DUE 03-25-2020 | 1,183,000.00 |
| Fixed Income | SLM PRIVATE CR STUDENT LN TR 2006-A CL BFLTG 06-15-2039 REG | 1,500,000.00 |
| Fixed Income | SOLO CUP CO / SOLO 10.5% DUE 11-01-2013 | 120,000.00 |
| Fixed Income | SOLO CUP CO / SOLO 10.5% DUE 11-01-2013 | 530,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | SOUTH AFRICA REP 5.5% DUE 03-09-2020 | 1,146,000.00 |
| Fixed Income | SOUTH AFRICA REP NT 6.875% 27/05/2019 | 184,000.00 |
| Fixed Income | SOUTHN CAL PUB PWR AUTH PWR PROJ REV TAXABLE-REF VERDE-B 6.93 DUE 5-15-2017 | 2,000,000.00 |
| Fixed Income | SOUTHN COPPER CORP 6.75% DUE 04-16-2040 | 127,000.00 |
| Fixed Income | SPECTRUM BRANDS 9.5% DUE 06-15-2018 | 222,000.00 |
| Fixed Income | SPECTRUM BRANDS 9.5% DUE 06-15-2018 | 978,000.00 |
| Fixed Income | SPECTRUM BRANDS HLDGS INC TERM LOAN DUE 06-16-2016 BEO | 838,870.31 |
| Fixed Income | SPECTRUM BRANDS HLDGS INC TERM LOAN DUE 06-16-2016 BEO | 150,000.00 |
| Fixed Income | SPEEDWAY MOTORSPORTS INC SR NT 6.75 02-01-2019 | 152,000.00 |
| Fixed Income | SPEEDWAY MOTORSPORTS INC SR NT 6.75 02-01-2019 | 673,000.00 |
| 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 | 3,400,000.00 |
| Fixed Income | SPRINT CAP CORP 6.875% DUE 11-15-2028 | 815,000.00 |
| Fixed Income | SPRINT CAP CORP 6.875% DUE 11-15-2028 | 3,635,000.00 |
| Fixed Income | SPRINT CAP CORP 6.9% DUE 05-01-2019 | 10,000.00 |
| Fixed Income | SPRINT CAP CORP 8.75% DUE 03-15-2032 | 185,000.00 |
| Fixed Income | SPRINT CAP CORP 8.75% DUE 03-15-2032 | 850,000.00 |
| Fixed Income | SPRINT CAP CORP 8.75% DUE 03-15-2032 | 65,000.00 |
| Fixed Income | SPRINT CAP CORP 8.75% DUE 03-15-2032 | 280,000.00 |
| Fixed Income | SSB RV TR SER 2001-1 CL D 7.42 DUE 01-15-2023 | 140,000.00 |
| Fixed Income | SSB RV TR SER 2001-1 CL D 7.42 DUE 01-15-2023 | 154,000.00 |
| Fixed Income | ST LOUIS PARK MINN HEALTH CARE FACS REV 5.75% 07-01-2039 BEO | 1,000,000.00 |
| Fixed Income | STARWOOD HOTELS & 7.15% DUE 12-01-2019 | 100,000.00 |
| Fixed Income | STARWOOD HOTELS & 7.15% DUE 12-01-2019 | 450,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | STATE TREAS REP POLAND NT 5% DUE 03-23-2022 REG | 880,000.00 |
| Fixed Income | STATE TREAS REP POLAND NT 5.125% DUE 04-21-2021 REG | 849,000.00 |
| Fixed Income | STATER BROS HLDGS 7.375 DUE 11-15-2018 | 200,000.00 |
| Fixed Income | STATOILHYDRO ASA 5.25 DUE 04-15-2019 | 715,000.00 |
| Fixed Income | STH AFRICA(REP OF) 10.5% BDS 21/12/2026 ZAR1 | 3,340,000.00 |
| Fixed Income | STH AFRICA(REP OF) 5.875% NTS 30/05/22 USD1000 | 1,309,000.00 |
| Fixed Income | STH AFRICA(REP OF) 6.25% BDS 08/03/41 USD1000 | 276,000.00 |
| Fixed Income | STH AFRICA(REP OF) 6.75% NTS 31/3/21 ZAR'R208' | 13,200,000.00 |
| Fixed Income | SUNCOR ENERGY INC 6.1% DUE 06-01-2018 | 795,000.00 |
| Fixed Income | SUNGARD DATA SYS 7.375 SR NT DUE 11-15-2018 | 1,500,000.00 |
| Fixed Income | SUNGARD DATA SYS 7.375 SR NT DUE 11-15-2018 | 400,000.00 |
| Fixed Income | SUNGARD DATA SYS INC TERM LOAN B DUE 02-28-2016 BEO | 1,000,000.00 |
| Fixed Income | SUNGARD DATA SYS INC TERM LOAN B DUE 02-28-2016 BEO | 250,000.00 |
| Fixed Income | SUNTRUST CAP VIII GTD TR PFD SECS DUE 12-01-2066/12-06-2006 REG | 65,000.00 |
| Fixed Income | SUNTRUST CAP VIII GTD TR PFD SECS DUE 12-01-2066/12-06-2006 REG | 275,000.00 |
| Fixed Income | SUPERVALU INC 7.5% DUE 11-15-2014 | 750,000.00 |
| Fixed Income | SUZANO TRADING LTD 5.875% DUE 01-23-2021 | 290,000.00 |
| 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' | 8,605,000.00 |
| 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 | SYNIVERSE HLDGS 9.125% DUE 01-15-2019 | 250,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | SYNIVERSE TECHNOLOGIES INC TERM LOAN B DUE 12-22-2017 BEO | 1,985,000.00 |
| 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 | TECK RESOURCES LTD 4.5% DUE 01-15-2021 | 1,100,000.00 |
| Fixed Income | TELCORDIA TECHNOLOGIES INC TERM LOAN DUE04-30-2016 BEO | 1,000,000.00 |
| Fixed Income | TELCORDIA TECHNOLOGIES INC TERM LOAN DUE04-30-2016 BEO | 250,000.00 |
| Fixed Income | TELECOM ITALIA CAP 6% DUE 09-30-2034 | 110,000.00 |
| Fixed Income | TELECOM ITALIA CAP 6% DUE 09-30-2034 | 490,000.00 |
| Fixed Income | TELECOM ITALIA CAP 6.375% DUE 11-15-2033 | 450,000.00 |
| Fixed Income | TELECOM ITALIA CAP 6.375% DUE 11-15-2033 | 2,005,000.00 |
| Fixed Income | TELEFONICA 3.729% DUE 04-27-2015 | 175,000.00 |
| Fixed Income | TELEFONICA 3.729% DUE 04-27-2015 | 1,115,000.00 |
| Fixed Income | TELEFONICA 6.221% DUE 07-03-2017 | 203,000.00 |
| Fixed Income | TELEFONICA 6.221% DUE 07-03-2017 | 1,000,000.00 |
| Fixed Income | TELEFONICA EMISIONES S A U SR NT FLTG VAR RT DUE 02-04-2013/02-03-2013 | 2,500,000.00 |
| Fixed Income | TELEFONICA SA 5.877% DUE 07-15-2019 | 417,000.00 |
| Fixed Income | TELEFONOS DE MEX S 5.5 DUE 11-15-2019 | 300,000.00 |
| Fixed Income | TELEFONOS DE MEX S 5.5 DUE 11-15-2019 | 1,195,000.00 |
| Fixed Income | TELEMAR NORTE 5.5 DUE 10-23-2020 | 350,000.00 |
| Fixed Income | TELESAT CDA TERM LOAN II DUE 10-31-2014 BEO | 96,075.11 |
| Fixed Income | TELESAT CDA TERM LOAN II DUE 10-31-2014 BEO | 19,215.02 |
| Fixed Income | TELESAT TRM LN DUE 09-01-2014 BEO | 1,117,515.58 |
| Fixed Income | TELESAT TRM LN DUE 09-01-2014 BEO | 223,503.12 |
| Fixed Income | TENET HEALTHCARE 6.875% DUE 11-15-2031 | 190,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | TENET HEALTHCARE 6.875% DUE 11-15-2031 | 840,000.00 |
| Fixed Income | TENET HEALTHCARE 8% DUE 08-01-2020 | 50,000.00 |
| Fixed Income | TENET HEALTHCARE CORP SR NT STEP UP 02-01-2015 08-08-2006 | 100,000.00 |
| Fixed Income | TEVA 3% DUE 06-15-2015 | 430,000.00 |
| Fixed Income | TEVA 3% DUE 06-15-2015 | 1,020,000.00 |
| Fixed Income | TIME WARNER CABLE 3.5% DUE 02-01-2015 | 2,000,000.00 |
| Fixed Income | TIME WARNER CABLE 5.5% DUE 09-01-2041 | 135,000.00 |
| Fixed Income | TIME WARNER CABLE 5.5% DUE 09-01-2041 | 995,000.00 |
| 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 7.5% DUE 04-01-2014 | 380,000.00 |
| Fixed Income | TIME WARNER CABLE 8.25% DUE 04-01-2019 | 300,000.00 |
| Fixed Income | TIME WARNER INC 6.1 07-15-2040 | 365,000.00 |
| Fixed Income | TIME WARNER INC 6.1 07-15-2040 | 1,125,000.00 |
| Fixed Income | TNK-BP FINANCE SA 7.5% MTN 13/03/13 USD'REGS' | 500,000.00 |
| Fixed Income | TOMKINS LLC / 9 DUE 10-01-2018 | 450,000.00 |
| Fixed Income | TOMKINS LLC / 9 DUE 10-01-2018 | 209,000.00 |
| Fixed Income | TOMKINS LLC / 9 DUE 10-01-2018 | 925,000.00 |
| Fixed Income | TOYS R US INC 7.375 DUE 10-15-2018 BEO | 405,000.00 |
| Fixed Income | TOYS R US INC 7.375 DUE 10-15-2018 BEO | 1,795,000.00 |
| Fixed Income | TOYS R US PPTY CO 8.5% DUE 12-01-2017 | 108,000.00 |
| Fixed Income | TOYS R US PPTY CO 8.5% DUE 12-01-2017 | 480,000.00 |
| Fixed Income | TRANSCAPITALINVEST 5.67% BDS 05/03/14 USD REGS | 800,000.00 |
| Fixed Income | TRANSDIGM INC 7.75% DUE 12-15-2018 | 104,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | TRANSDIGM INC 7.75% DUE 12-15-2018 | 466,000.00 |
| Fixed Income | TRANSDIGM INC 7.75% DUE 12-15-2018 | 45,000.00 |
| Fixed Income | TRANSDIGM INC 7.75% DUE 12-15-2018 | 200,000.00 |
| Fixed Income | TRINITY INDS INC 3.875% DUE 06-01-2036 | 750,000.00 |
| Fixed Income | TRINITY INDS INC 3.875% DUE 06-01-2036 | 100,000.00 |
| Fixed Income | TRINITY INDS INC 3.875% DUE 06-01-2036 | 320,000.00 |
| Fixed Income | TRINITY INDS INC 3.875% DUE 06-01-2036 | 1,400,000.00 |
| Fixed Income | TURKEY GOVERNMENT BOND ZCPN 17 JUL 2013 | 1,300,000.00 |
| Fixed Income | TURKEY(REP OF) 7.5% BDS 07/11/2019 USD1000 | 500,000.00 |
| Fixed Income | TURKEY(REPUBLIC OF) NT 7.5% DUE 11-07-2019 REG | 2,116,000.00 |
| 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 | TYCO ELECTRONICS 6.55% DUE 10-01-2017 | 545,000.00 |
| Fixed Income | U S BANCORP MEDIUM TERM NTS- BOOK ENTRY NT 2.2% DUE 11-15-2016/10-14-2016 | 550,000.00 |
| Fixed Income | U S BANCORP MEDIUM TERM NTS- BOOK ENTRY NT 2.2% DUE 11-15-2016/10-14-2016 | 1,760,000.00 |
| Fixed Income | UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5.875 DUE 12-20-2017 | 1,000,000.00 |
| Fixed Income | UCFC FDG CORP 6.726% DUE 10-15-2029 | 570,160.75 |
| Fixed Income | UCI INTL INC TERM LOAN DUE 07-26-2017 BEO | 1,488,750.00 |
| Fixed Income | UK(GOVT OF) 4.75% STK 07/12/2030 GBP100 | 13,600,000.00 |
| Fixed Income | UK(GOVT OF) 4.75% STK 07/12/2030 GBP100 | 3,500,000.00 |
| Fixed Income | UKRAINE(REP OF) 6.385% NTS 06/12 USD 'REGS' | 580,000.00 |
| Fixed Income | UKRAINE(REP OF) 7.65% BDS 11/06/13 USD REGS | 1,697,000.00 |
| Fixed Income | UKREXIMBANK 8.375% 27/04/2015 | 604,000.00 |
| Fixed Income | UNION PAC CORP 6.125% DUE 02-15-2020 | 265,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | UNIONBANCAL CORP 5.25% DUE 12-16-2013 | 1,980,000.00 |
| Fixed Income | UNITED MEXICAN STATES 5.875 DUE 02-17-2014/02-17-2009 REG | 250,000.00 |
| Fixed Income | UNITED MEXICAN STATES 7.75% 29/05/31 | 43,700.00 |
| Fixed Income | UNITED MEXICAN STS MEDIUM TERM NTS BOOK ENTRY NT 5.125% DUE 01-15-2020 BEO | 1,912,000.00 |
| 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 | 9,000,000.00 |
| Fixed Income | UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020 | 7,000,000.00 |
| Fixed Income | UNITED STATES TREAS BDS 2.125 2-15-2041 | 3,500,000.00 |
| Fixed Income | UNITED STATES TREAS BDS 2.125 2-15-2041 | 10,000,000.00 |
| Fixed Income | UNITED STATES TREAS BDS 2.125 2-15-2041 | 8,000,000.00 |
| Fixed Income | UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG | 2,045,000.00 |
| Fixed Income | UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG | 5,540,000.00 |
| Fixed Income | UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG | 1,090,000.00 |
| Fixed Income | UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG | 3,740,000.00 |
| Fixed Income | UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG | 55,000.00 |
| Fixed Income | UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG | 900,000.00 |
| Fixed Income | UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG | 860,000.00 |
| Fixed Income | UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG | 1,325,000.00 |
| Fixed Income | UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG | 880,000.00 |
| Fixed Income | UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG | 2,850,000.00 |
| Fixed Income | UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031 | 3,600,000.00 |
| Fixed Income | UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031 | 140,000.00 |
| Fixed Income | UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031 | 325,000.00 |
| Fixed Income | UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG | 795,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG | 2,805,000.00 |
| 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 | 8,000,000.00 |
| Fixed Income | UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG | 6,000,000.00 |
| 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 | 9,175,000.00 |
| Fixed Income | UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029 | 4,840,500.00 |
| Fixed Income | UNITED STATES TREAS NTS .125 DUE 09-30-2013 REG | 4,000,000.00 |
| Fixed Income | UNITED STATES TREAS NTS 0.25 10-31-2013 | 2,450,000.00 |
| Fixed Income | UNITED STATES TREAS NTS 0.25 10-31-2013 | 7,620,000.00 |
| Fixed Income | UNITED STATES TREAS NTS 1 DUE 10-31-2016 | 800,000.00 |
| Fixed Income | UNITED STATES TREAS NTS 1 DUE 10-31-2016 | 3,945,000.00 |
| 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 | 16,000,000.00 |
| Fixed Income | UNITED STATES TREAS NTS 1.25% TIPS 15/04/20 USD1000 07-15-2020 | 11,000,000.00 |
| Fixed Income | UNITED STATES TREAS NTS 1.5 DUE 07-31-2016 | 23,400,000.00 |
| Fixed Income | UNITED STATES TREAS NTS 1.75 DUE 10-31-2018 | 920,000.00 |
| Fixed Income | UNITED STATES TREAS NTS 1.875 DUE 08-31-2017 | 125,000.00 |
| Fixed Income | UNITED STATES TREAS NTS 2 DUE 11-15-2021 | 54,800,000.00 |
| Fixed Income | UNITED STATES TREAS NTS 2 DUE 11-15-2021 | 3,900,000.00 |
| Fixed Income | UNITED STATES TREAS NTS 2 DUE 11-15-2021 | 395,000.00 |
| Fixed Income | UNITED STATES TREAS NTS 2 DUE 11-15-2021 | 4,565,000.00 |
| Fixed Income | UNITED STATES TREAS NTS 2.125 DUE 12-31-2015 | 2,610,000.00 |
| Fixed Income | UNITED STATES TREAS NTS 2.125 DUE 12-31-2015 | 12,135,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG | 345,000.00 |
| Fixed Income | UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG | 2,450,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD .375% DUE 10-31-2012 REG | 5,410,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD .375% DUE 10-31-2012 REG | 19,075,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00152 4.625%DUE 02-15-2017 REG | 2,020,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00152 4.625%DUE 02-15-2017 REG | 2,105,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00262 1.375%DUE 11-15-2012 REG | 3,235,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00262 1.375%DUE 11-15-2012 REG | 8,040,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00268 3.25% DUE 12-31-2016 REG | 145,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00268 3.25% DUE 12-31-2016 REG | 2,165,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00271 1.375%DUE 01-15-2013 REG | 1,175,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00277 1.375%DUE 02-15-2013 REG | 4,570,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00277 1.375%DUE 02-15-2013 REG | 9,770,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00293 .75% DUE 05-31-2012 REG | 1,895,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00294 2.125%DUE 05-31-2015 REG | 50,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00294 2.125%DUE 05-31-2015 REG | 715,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00295 2.75% DUE 05-31-2017 REG | 155,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00305 .625% DUE 06-30-2012 REG | 1,300,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00305 .625% DUE 06-30-2012 REG | 4,475,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00318 1.875%DUE 10-31-2017 REG | 645,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00321 1.375%DUE 11-30-2015 REG | 1,380,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00321 1.375%DUE 11-30-2015 REG | 2,955,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00333 .625% DUE 12-31-2012 REG | 745,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00334 3.625%DUE 02-15-2021 REG | 495,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | UNITED STATES TREAS NTS DTD 00347 .75% DUE 03-31-2013 REG | 12,000,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00354 2.375%DUE 06-30-2018 REG | 1,380,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 00354 2.375%DUE 06-30-2018 REG | 3,500,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG | 39,200,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 10-15-2011 0.5 10-15-2014 | 380,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 10-15-2011 0.5 10-15-2014 | 955,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 12/31/2011 .875% DUE 12-31-2016 REG | 415,000.00 |
| Fixed Income | UNITED STATES TREAS NTS DTD 12/31/2011 .875% DUE 12-31-2016 REG | 1,310,000.00 |
| Fixed Income | UNITED STATES TREAS NTS NT 1% DUE 05-15-2014 REG | 255,000.00 |
| Fixed Income | UNITED STATES TREAS NTS NT 2.375% DUE 02-28-2015 REG | 255,000.00 |
| 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 NT 2.5% DUE 06-30-2017 REG | 1,020,000.00 |
| Fixed Income | UNITED STATES TREAS NTS NT 2.5% DUE 06-30-2017 REG | 1,745,000.00 |
| 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 | 1,690,000.00 |
| Fixed Income | UNITED STATES TREAS NTS TNOTE 1 DUE 08-31-2016 REG | 6,900,000.00 |
| Fixed Income | UNITED STATES TREAS NTS USD 2.125% DUE 11-30-2014 REG | 1,275,000.00 |
| Fixed Income | UNITED STATES TREAS NTS USD 2.125% DUE 11-30-2014 REG | 3,315,000.00 |
| Fixed Income | UNIVAR INC TERM B LOAN DUE 06-30-2017 BEO | 1,237,895.95 |
| Fixed Income | UNIVAR INC TERM B LOAN DUE 06-30-2017 BEO | 497,493.74 |
| Fixed Income | UNVL HOSP SVCS INC 8.5% DUE 06-01-2015 | 250,000.00 |
| Fixed Income | URUGUAY(REP OF) 9.25% DEB 17/05/17 USD1000 | 121,000.00 |
| Fixed Income | URUGUAY(REP OF) GLOBAL NT DTD 11/18/20058 DUE 11-18-2022 REG SF | 1,575,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | US AIRWAYS GROUP INC US AIRWAYS DUE 03-23-2014 BEO | 210,000.00 |
| Fixed Income | US AIRWAYS GROUP INC US AIRWAYS DUE 03-23-2014 BEO | 930,000.00 |
| Fixed Income | US FOODSERVICE INC - INCREMENTAL TERM LOAN B DUE 03-31-2017 BEO | 995,000.00 |
| Fixed Income | US TELEFONE HOLDING CO TERM LOAN DUE 02-23-2017 BEO | 1,194,618.56 |
| Fixed Income | US TELEFONE HOLDING CO TERM LOAN DUE 02-23-2017 BEO | 498,876.35 |
| Fixed Income | US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG | 3,890,000.00 |
| Fixed Income | US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG | 11,335,000.00 |
| Fixed Income | US TREAS BDS 4.375 DUE 05-15-2040 REG | 1,805,000.00 |
| Fixed Income | US TREAS BDS 4.375 DUE 05-15-2040 REG | 8,215,000.00 |
| Fixed Income | US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG | 395,000.00 |
| Fixed Income | US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG | 15,000,000.00 |
| Fixed Income | US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG | 10,518,000.00 |
| Fixed Income | US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG | 6,415,500.00 |
| Fixed Income | US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG | 9,000,000.00 |
| 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 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 | 10,000,000.00 |
| Fixed Income | US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG | 5,075,000.00 |
| Fixed Income | US TREAS BDS INFLATION INDEXED DUE 04-15-2028/12-09-1999 REG | 7,722,000.00 |
| Fixed Income | US TREAS BDS INFLATION INDEXED DUE 04-15-2028/12-09-1999 REG | 7,282,000.00 |
| Fixed Income | US TREAS BDS INFLATION INDEXED DUE 04-15-2028/12-09-1999 REG | 4,890,500.00 |
| Fixed Income | US TREAS BDS USD1000 5.25DUE 02-15-2029 REG | 1,700,000.00 |
| 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 | 15,000,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO | 8,540,500.00 |
| 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 | 4,000,000.00 |
| Fixed Income | US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG | 1,480,500.00 |
| Fixed Income | US TREAS NTS .125 DUE 08-31-2013 | 680,000.00 |
| Fixed Income | US TREAS NTS 00377 .25 DUE 11-30-2013 REG | 14,000,000.00 |
| Fixed Income | US TREAS NTS 1.875 DUE 09-30-2017 REG | 80,000.00 |
| Fixed Income | US TREAS NTS 1.875 DUE 09-30-2017 REG | 6,645,000.00 |
| Fixed Income | US TREAS NTS 3.25 DUE 03-31-2017 REG | 1,795,000.00 |
| Fixed Income | US TREAS NTS 3.25 DUE 03-31-2017 REG | 7,900,000.00 |
| Fixed Income | US TREAS NTS 4.625 DUE 11-15-2016 REG | 240,000.00 |
| Fixed Income | US TREAS NTS DTD 00314 0.5 DUE 10-15-2013 REG | 2,230,000.00 |
| Fixed Income | US TREAS NTS DTD 00314 0.5 DUE 10-15-2013 REG | 6,705,000.00 |
| Fixed Income | US TREAS NTS DTD 00353 .75 DUE 06-15-2014 REG | 2,755,000.00 |
| Fixed Income | US TREAS NTS DTD 00362 .50 DUE 08-15-2014 REG | 1,530,000.00 |
| Fixed Income | US TREAS NTS DTD 00362 .50 DUE 08-15-2014 REG | 5,780,000.00 |
| Fixed Income | US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG | 42,600,000.00 |
| Fixed Income | US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG | 100,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED 0.625 DUE 04-15-2013 REG | 8,000,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED 0.625 DUE 04-15-2013 REG | 7,000,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED 0.625 DUE 04-15-2013 REG | 5,000,000.00 |
| 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 | 10,000,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED 1.625 DUE 01-15-2018 REG | 5,500,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2013 REG | 14,500,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2013 REG | 11,958,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2013 REG | 7,583,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2015 REG | 12,000,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2015 REG | 6,420,500.00 |
| 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 | 8,000,000.00 |
| 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 | 8,090,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG | 6,480,500.00 |
| 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 | 10,000,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG | 7,000,000.00 |
| 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 2.36434 DUE 01-15-2014 REG | 12,104,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED 2.36434 DUE 01-15-2014 REG | 7,895,500.00 |
| Fixed Income | US TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG | 26,200,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG | 11,000,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG | 5,980,500.00 |
| Fixed Income | US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG | 10,000,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG | 5,900,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED NOTES 1.625 DUE 01-15-2015 REG | 4,100,000.00 |
| Fixed Income | US TREAS NTS INDEX LINKED NOTES 1.625 DUE 01-15-2015 REG | 10,272,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | US TREAS NTS INDEX LINKED NOTES 1.625 DUE 01-15-2015 REG | 6,740,500.00 |
| Fixed Income | US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG | 14,500,000.00 |
| Fixed Income | US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG | 12,000,000.00 |
| Fixed Income | US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG | 7,208,000.00 |
| 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 | 10,322,000.00 |
| Fixed Income | US TREAS NTS INFLATION LINKED 2.50 DUE 07-15-2016 REG | 6,595,500.00 |
| 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 | 14,000,000.00 |
| Fixed Income | US TREAS NTS TIPS DTD 07-15-2011 07-15-2021 | 9,000,000.00 |
| 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 | 6,000,000.00 |
| Fixed Income | US TREASURY DTD 02/15/2010 02-15-2040 | 5,000,000.00 |
| Fixed Income | USA TREASURY NTS 0.5% TIPS 15/04/15 USD1000 04-15-2015 | 14,000,000.00 |
| Fixed Income | USA TREASURY NTS 0.5% TIPS 15/04/15 USD1000 04-15-2015 | 10,000,000.00 |
| 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 | 20,000,000.00 |
| Fixed Income | USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021 | 13,000,000.00 |
| Fixed Income | USA TREASURY NTS 1.25% TIPS 15/04/14 USD1000 04-15-2014 | 9,500,000.00 |
| Fixed Income | USA TREASURY NTS 1.25% TIPS 15/04/14 USD1000 04-15-2014 | 6,000,000.00 |
| 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 | 15,000,000.00 |
| Fixed Income | USA TREASURY NTS TIPS DTD 00340 04-15-2016 | 10,000,000.00 |
| Fixed Income | USB CAP IX NORMAL INCOME TR SECS DUE 10-29-2049/04-15-2011 REG | 355,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | USB CAP IX NORMAL INCOME TR SECS DUE 10-29-2049/04-15-2011 REG | 1,565,000.00 |
| Fixed Income | USG CORP 6.3% DUE 11-15-2016 | 175,000.00 |
| Fixed Income | USG CORP 6.3% DUE 11-15-2016 | 780,000.00 |
| Fixed Income | USG CORP SR NT STEP DUE 01-15-2018 BEO | 40,000.00 |
| Fixed Income | USG CORP SR NT STEP DUE 01-15-2018 BEO | 170,000.00 |
| Fixed Income | UTD AIRLINES INC 10.4 DUE 11-01-2016 | 767,856.25 |
| Fixed Income | UTD AIRLS PASS 9.75 DUE 01-15-2017 | 35,573.68 |
| Fixed Income | UTD AIRLS PASS 9.75 DUE 01-15-2017 | 164,528.27 |
| Fixed Income | UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040 | 70,000.00 |
| Fixed Income | UTD MEXICAN STS MEDIUM TERM NTS BOOK ENTRY 6.75 DUE 09-27-2034 REG | 1,704,000.00 |
| Fixed Income | UTD MEXICAN STS MEDIUM TERM NTS BOOK TRANCHE # TR 00024 5.75 DUE 10-12-2110 | 954,000.00 |
| Fixed Income | UTD RENTALS N AMER 8.375% DUE 09-15-2020 | 132,000.00 |
| Fixed Income | UTD RENTALS N AMER 8.375% DUE 09-15-2020 | 593,000.00 |
| Fixed Income | UTD RENTALS N AMER 9.25% DUE 12-15-2019 | 101,000.00 |
| Fixed Income | UTD RENTALS N AMER 9.25% DUE 12-15-2019 | 445,000.00 |
| Fixed Income | UTD STATES TREAS 1.25% DUE 04-15-2014 | 5,870,000.00 |
| Fixed Income | UTD STATES TREAS 1.25% DUE 04-15-2014 | 18,045,000.00 |
| Fixed Income | UTD STATES TREAS 1.25% DUE 10-31-2015 | 1,845,000.00 |
| Fixed Income | UTD STATES TREAS 1.25% DUE 10-31-2015 | 3,395,000.00 |
| Fixed Income | UTD STATES TREAS 1.50 DUE 06-30-2016 | 415,000.00 |
| Fixed Income | UTD STATES TREAS 1.50 DUE 06-30-2016 | 6,000,000.00 |
| Fixed Income | UTD STATES TREAS 2.375% DUE 05-31-2018 | 2,540,000.00 |
| Fixed Income | UTD STATES TREAS 2.625 DUE 07-15-2017 | 10,000,000.00 |
| Fixed Income | UTD STATES TREAS 2.625 DUE 07-15-2017 | 5,000,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | UTD STATES TREAS BDS 8.75 BD 15/05/2020 USD1000 8.75 DUE 05-15-2020 REG | 145,000.00 |
| 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 | VA ELEC & PWR CO 5.95% DUE 09-15-2017 | 355,000.00 |
| Fixed Income | VA ELEC & PWR CO 5.95% DUE 09-15-2017 | 925,000.00 |
| Fixed Income | VALEANT PHARMACEUTICALS INTL 6.75 SNR NTS 01/10/17 PVTPL 144A | 750,000.00 |
| Fixed Income | VALEANT PHARMACEUTICALS INTL 6.75 SNR NTS 01/10/17 PVTPL 144A | 250,000.00 |
| Fixed Income | VANGUARD HLTH HLDG 7.75% DUE 02-01-2019 | 175,000.00 |
| Fixed Income | VANGUARD HLTH HLDG 7.75% DUE 02-01-2019 | 85,000.00 |
| Fixed Income | VANGUARD HLTH HLDG 7.75% DUE 02-01-2019 | 380,000.00 |
| Fixed Income | VANGUARD HLTH HLDG 8% DUE 02-01-2018 | 250,000.00 |
| Fixed Income | VANGUARD HLTH HLDG 8% DUE 02-01-2018 | 100,000.00 |
| Fixed Income | VANGUARD HLTH HLDG 8% DUE 02-01-2018 | 196,000.00 |
| Fixed Income | VANGUARD HLTH HLDG 8% DUE 02-01-2018 | 864,000.00 |
| Fixed Income | VAR RT DUE 12-29-2049 BEO | 274,000.00 |
| Fixed Income | VEDANTA RES JSY II 4% GTD CNV 30/03/2017USD | 100,000.00 |
| Fixed Income | VENEZ 12.75% 23/08/22 | 1,014,700.00 |
| Fixed Income | VENEZUELA(REP OF) 8.5% BDS 08/10/14 USD1000 | 787,000.00 |
| Fixed Income | VENTURE IV CDO LTD 5.875% DUE 08-15-2016 | 500,000.00 |
| Fixed Income | VERIZON WIRELESS 8.5% DUE 11-15-2018 | 500,000.00 |
| Fixed Income | VERIZON WIRELESS 8.5% DUE 11-15-2018 | 275,000.00 |
| Fixed Income | VERIZON WIRELESS 8.5% DUE 11-15-2018 | 770,000.00 |
| Fixed Income | VERSO PAPER HLDGS 8.75% DUE 02-01-2019 | 50,000.00 |
| Fixed Income | VERSO PAPER HLDGS 8.75% DUE 02-01-2019 | 230,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | VERTEX PHARMACEUTICALS INC SR SUB NT CONV 3.35% DUE 10-01-2015/10-01-2013 REG | 355,000.00 |
| Fixed Income | VERTEX PHARMACEUTICALS INC SR SUB NT CONV 3.35% DUE 10-01-2015/10-01-2013 REG | 1,580,000.00 |
| Fixed Income | VIACOM INC NEW 6.125% DUE 10-05-2017 | 170,000.00 |
| Fixed Income | VIP FIN IRELAND 7.748% DUE 02-02-2021 | 213,000.00 |
| Fixed Income | VIRGIN MEDIA FIN 9.5% DUE 08-15-2016 | 168,000.00 |
| Fixed Income | VIRGIN MEDIA FIN 9.5% DUE 08-15-2016 | 737,000.00 |
| Fixed Income | VISANT CORPORATION TRANCHE B TERM LN DUE12-22-2016 BEO | 612,931.77 |
| Fixed Income | VISANT CORPORATION TRANCHE B TERM LN DUE12-22-2016 BEO | 473,306.38 |
| Fixed Income | VODAFONE GROUP PLC 5.625% DUE 02-27-2017 | 190,000.00 |
| Fixed Income | VODAFONE GROUP PLC 5.625% DUE 02-27-2017 | 400,000.00 |
| 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 | 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 | 1,345,000.00 |
| 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 | 3,300,000.00 |
| Fixed Income | WACHOVIA CORP 5.75% DUE 02-01-2018 | 1,100,000.00 |
| 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 | WAL-MART STORES 5.625% DUE 04-01-2040 | 140,000.00 |
| Fixed Income | WAL-MART STORES 6.2% DUE 04-15-2038 | 235,000.00 |
| Fixed Income | WAL-MART STORES 6.2% DUE 04-15-2038 | 1,455,000.00 |
| Fixed Income | WARNER CHILCOTT CO 7.75 DUE 09-15-2018 | 750,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | WARNER CHILCOTT CO 7.75 DUE 09-15-2018 | 36,000.00 |
| Fixed Income | WARNER CHILCOTT CO 7.75 DUE 09-15-2018 | 165,000.00 |
| Fixed Income | WELLPOINT INC 3.7% DUE 08-15-2021 | 305,000.00 |
| Fixed Income | WELLPOINT INC 3.7% DUE 08-15-2021 | 1,195,000.00 |
| Fixed Income | WELLS FARGO & CO 2.625 DUE 12-15-2016 | 55,000.00 |
| Fixed Income | WELLS FARGO & CO 2.625 DUE 12-15-2016 | 250,000.00 |
| Fixed Income | WEST CORP 11% DUE 10-15-2016 | 100,000.00 |
| Fixed Income | WEST CORP 11% DUE 10-15-2016 | 75,000.00 |
| Fixed Income | WEST CORP 11% DUE 10-15-2016 | 325,000.00 |
| Fixed Income | WEST CORP 7.875 DUE 01-15-2019 | 950,000.00 |
| Fixed Income | WEST CORP 7.875 DUE 01-15-2019 | 250,000.00 |
| Fixed Income | WHITE NIGHTS FIN 10.5% MTN 25/03/2014 USD | 2,100,000.00 |
| Fixed Income | WHITEHORSE I LTD / FLTG RT 3.29625% DUE 09-15-2016 | 956,000.00 |
| 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 | 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 |
| Fixed Income | WINDSTREAM CORP 7.75% DUE 10-15-2020 | 180,000.00 |
| Fixed Income | WINDSTREAM CORP 7.75% DUE 10-15-2020 | 800,000.00 |
| 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 | YCC HLDGS LLC / 10.25% DUE 02-15-2016 | 85,000.00 |
| Fixed Income | YCC HLDGS LLC / 10.25% DUE 02-15-2016 | 375,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Fixed Income | YUKSEL INSAAT AS 9.5% NTS 10/11/15 USD'REGS' | 482,000.00 |
| Fixed Income | ZHAIKMUNAI FIN B V 10.5% DUE 10-19-2015 | 275,000.00 |
| Fixed Income | ZHAIKMUNAI FINANCE B V 10.5 DUE 10/19/2015 | 150,000.00 |
| Hedge Fund | ARROWHAWK DURABLE ALPHA | 30,000,000.00 |
| Hedge Fund | ARROWHAWK DURABLE ALPHA | 70,000,000.00 |
| Hedge Fund | BLACKSTONE HENRY CLAY FUND LLC | 343,072,289.16 |
| Hedge Fund | BLACKSTONE HENRY CLAY FUND LLC | 81,927,710.84 |
| Hedge Fund | H/2 CREDIT PARTNERS LP | 82,500,000.00 |
| Hedge Fund | H/2 CREDIT PARTNERS LP | 17,500,000.00 |
| Hedge Fund | NEWPORT COLONELS, LLC | 335,000,000.00 |
| Hedge Fund | NEWPORT COLONELS, LLC | 80,000,000.00 |
| Liabilities | CDS CITIUS33 20/12/2016 SWPC296Q3 | -1,000,000.00 |
| Liabilities | IRS 09-21-2021 SWU0127U9 | -8,100,000.00 |
| Liabilities | IRS 09-21-2021 SWU0127U9 | -10,300,000.00 |
| Liabilities | IRS 09-21-2021 SWU0136U8 | -41,100,000.00 |
| Liabilities | IRS 09-21-2021 SWU0628U3 | -58,200,000.00 |
| Liabilities | IRS 09-21-2021 SWU0645U2 | -700,000.00 |
| Liabilities | IRS 12-21-2041 SWU0417T1 | -10,000,000.00 |
| Liabilities | IRS 12-21-2041 SWU0417T1 | -8,200,000.00 |
| Liabilities | OTC DERIVATIVE CASH COLL PAY TO BARCLAYS | -270,000.00 |
| Liabilities | OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS | -2,840,000.00 |
| Other Assets | #REORG/ESCROW SYNBIOTICS CORP NEW COMMONFINAL DISTRIBUTION EFFECTIVE 1/17/2012 | 10,000.00 |
| Other Assets | &&& CASH HELD ELSEWHERE BLACKROCK FD | 0.47 |
| Other Assets | &&& ESC MIRANT CORP | 39,300.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Other Assets | &&& ESC MIRANT CORP | 12,500.00 |
| Other Assets | &&& SUNDRY ASET 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 | &&& SUNDRY ASSET FOR 06/30/11 RECEIVABLES | 1.00 |
| Other Assets | &&& SUNDRY ASSET FOR 06/30/11 RECEIVABLES | 1.00 |
| Other Assets | CDS CITIUS33 PURC PROTECTION ON CREDIT AGRICOLE SA 20/12/2016 SWPC296Q3 | 1,000,000.00 |
| Other Assets | CVR LIGAND PHARMACEUTICALS INC (CONTINGENT VALUE RIGHTS) | 15,700.00 |
| Other Assets | ESC ALL AMERICAN | 9,900.00 |
| Other Assets | ESC CONCORD CAMERA CORP ESCROW | 3,480.00 |
| Other Assets | ESC CONTRA MAIR HLDGS INC | 10,700.00 |
| Other Assets | ESC GERBER SCIENTIFIC INC | 4,768.00 |
| 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 J.CREW GROUP INC ESCROW | 11,291.00 |
| Other Assets | ESC MOSSIMO, INC. | 12,487.00 |
| Other Assets | ESC PRICE COMMUNICATIONS CORP | 24,460.00 |
| Other Assets | ESC REMEC INC | 8,033.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Other Assets | ESC SPS TECHNOLOGIES INC COM STK | 6,300.00 |
| Other Assets | ESCR ITEX | 3,600.00 |
| Other Assets | ESCROW AVIGEN INC MEDICINOVA INC SEC #3295209 EFF 12/18/09 | 16,500.00 |
| Other Assets | ESCROW FIRST FEDERAL BANKSHARES INC | 5,000.00 |
| Other Assets | ESCROW FOR IGO CORP | 26,400.00 |
| Other Assets | ESCROW PETROCORP INC | 10,574.00 |
| Other Assets | ESCROW SMURFIT STONE CONTAINER ENT INC | 9,700.00 |
| Other Assets | ESCROW VOYAGER LEARNING CORP | 9,889.00 |
| Other Assets | FRANKFORT TOWER INDUSTRIES INC COM ESCROW | 61,300.00 |
| Other Assets | IRS USD BNPAFRPP 21/09/2021 SWU0628U3 | 58,200,000.00 |
| Other Assets | IRS USD CITIUS33 21/09/2021 SWU0136U8 | 41,100,000.00 |
| Other Assets | IRS USD CME_CSFBUS 21/09/2021 SWU0127U9 | 8,100,000.00 |
| Other Assets | IRS USD CME_CSFBUS 21/09/2021 SWU0127U9 | 10,300,000.00 |
| Other Assets | IRS USD CME_CSFBUS 21/12/2041 SWU0417T1 | 8,200,000.00 |
| Other Assets | IRS USD CME_CSFBUS 21/12/2041 SWU0417T1 | 10,000,000.00 |
| Other Assets | IRS USD MRMDUS33 21/09/2021 SWU0645U2 | 700,000.00 |
| Other Assets | KINDERCARE LEARNING CENTERS INC | 18,810.00 |
| Other Assets | OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK | 340,000.00 |
| Other Assets | OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK | 590,000.00 |
| Other Assets | OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL | 1,220,000.00 |
| Other Assets | OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC | 260,000.00 |
| Other Assets | OTC DERIVATIVE CASH COLL RECEIVABLE FROMUBS | 750,000.00 |
| Other Assets | TBA COLLATERAL RECEIVABLE FROM RBS GREENWICH | 520,000.00 |
| Other Assets | TBA COLLATERAL RECEIVABLE FROM RBS GREENWICH | 290,000.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Other Assets | TRUBION CONTIGENT VALUE RIGHTS PHARMACEUTICALS) | 2,500.00 |
| Real Estate | PERIMETER PARK WEST, 1260 LOUISVILLE ROAD,FRANKFORT,KENTUCKY 40601 | 9,545,575.09 |
| Real Estate | WALTON STREET REAL ESTATE FUND VI, LP | 17,937,726.73 |
| Real Estate | WALTON STREET REAL ESTATE FUND VI, LP | 1,993,080.74 |
| Sukuk | DP WORLD SUKUK LTD 6.25% NTS 02/07/17 USD'REGS | 260,000.00 |
| Venture Capital and Partnerships | ARBOR INVESTMENTS II, LP 6-014906 | 12,478,805.21 |
| Venture Capital and Partnerships | ARBOR INVESTMENTS II, LP 6-014907 | 1,386,534.01 |
| Venture Capital and Partnerships | ARCANO KRS FUND | 5,400,000.00 |
| Venture Capital and Partnerships | ARCANO KRS FUND | 600,000.00 |
| Venture Capital and Partnerships | AVENUE SPECIAL SITUATION FUND V LP | 1.00 |
| Venture Capital and Partnerships | BAY HILLS EMERGING PARTNERS I LP 6-019864 | 35,979,634.14 |
| Venture Capital and Partnerships | BAY HILLS EMERGING PARTNERS I LP 6-019865 | 3,997,737.14 |
| Venture Capital and Partnerships | BAY HILLS EMERGING PARTNERS II, LP | 1,271,039.82 |
| Venture Capital and Partnerships | BAY HILLS EMERGING PARTNERS II, LP | 11,439,358.44 |
| Venture Capital and Partnerships | BAY HILLS EMERGING PARTNERS II-B | 103,000.00 |
| Venture Capital and Partnerships | BAY HILLS EMERGING PARTNERS II-B | 927,000.00 |
| Venture Capital and Partnerships | BLACKSTONE CAP PTRS VI | 4,378,096.54 |
| Venture Capital and Partnerships | BLACKSTONE CAP PTRS VI | 6,567,144.81 |
| Venture Capital and Partnerships | BLACKSTONE CAPITAL PARTNERS V-S, LP 6-015943 | 1,434,756.06 |
| Venture Capital and Partnerships | BLACKSTONE CAPITAL PARTNERS V-S, LP 6-015944 | 6,270,165.92 |
| Venture Capital and Partnerships | BLACKSTONE CAPITAL PTRS V, LP 6-012057 | 10,193,456.65 |
| Venture Capital and Partnerships | BLACKSTONE CAPITAL PTRS V, LP 6-012058 | 45,024,415.84 |
| Venture Capital and Partnerships | CAMELOT ACQUISITIONS SECONDARY OPPORTUNITIES FUND | 23,301,250.14 |
| Venture Capital and Partnerships | CAMELOT ACQUISITIONS SECONDARY OPPORTUNITIES FUND | 2,589,027.83 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Venture Capital and Partnerships | COLUMBIA CAPITAL EQUITY PTRS IV (QP) LP 6-011717 | 21,830,061.92 |
| Venture Capital and Partnerships | COLUMBIA CAPITAL EQUITY PTRS IV (QP) LP 6-011718 | 2,425,562.42 |
| Venture Capital and Partnerships | COMMERCE STREET INCOME PARTNERS II | 38,283,262.00 |
| Venture Capital and Partnerships | COMMERCE STREET INCOME PARTNERS II | 7,292,050.00 |
| Venture Capital and Partnerships | CRESTVIEW PARTNERS II, LP | 4,778,921.00 |
| Venture Capital and Partnerships | CRESTVIEW PARTNERS II, LP | 43,010,272.00 |
| Venture Capital and Partnerships | DAG VENTURES III-QP LP 6-016514 | 22,964,379.73 |
| Venture Capital and Partnerships | DAG VENTURES III-QP LP 6-016515 | 2,551,597.76 |
| Venture Capital and Partnerships | DAG VENTURES II-QP, LP 6-012596 | 2,845,397.22 |
| Venture Capital and Partnerships | DAG VENTURES II-QP, LP 6-012597 | 25,608,574.94 |
| Venture Capital and Partnerships | DAG VENTURES IV-QP, LP | 8,755,881.22 |
| Venture Capital and Partnerships | DAG VENTURES IV-QP, LP | 78,802,931.04 |
| Venture Capital and Partnerships | DAG VENTURES V-QP LP | 1,200,000.00 |
| Venture Capital and Partnerships | DAG VENTURES V-QP LP | 1,050,000.00 |
| Venture Capital and Partnerships | DANIEL BOONE LLC | 335,000,000.00 |
| Venture Capital and Partnerships | DANIEL BOONE LLC | 80,000,000.00 |
| Venture Capital and Partnerships | DCM VI | 600,000.00 |
| Venture Capital and Partnerships | DCM VI | 5,400,000.00 |
| Venture Capital and Partnerships | ESSEX WOODLANDS HEALTH VENTURES FUND VIII, LP | 2,254,234.00 |
| Venture Capital and Partnerships | ESSEX WOODLANDS HEALTH VENTURES FUND VIII, LP | 12,203,869.00 |
| Venture Capital and Partnerships | GREEN EQUITY INVESTORS IV, LP 6-000185 | 5,042,327.80 |
| Venture Capital and Partnerships | GREEN EQUITY INVESTORS IV, LP 6-000186 | 45,380,909.73 |
| Venture Capital and Partnerships | GREEN EQUITY INVESTORS V, LP 6-017633 | 6,888,315.82 |
| Venture Capital and Partnerships | GREEN EQUITY INVESTORS V, LP 6-017636 | 61,994,813.13 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| 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 | 5,367,122.00 |
| Venture Capital and Partnerships | GTCR FUND IX-A, L.P. 6-014587 | 48,304,091.00 |
| Venture Capital and Partnerships | H & F CHICAGO AIV II, LP | 411,591.00 |
| Venture Capital and Partnerships | H & F CHICAGO AIV II, LP | 1,527,958.00 |
| Venture Capital and Partnerships | H & F GALAXY AIV, LP | 311,741.00 |
| 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 | 64,221.00 |
| Venture Capital and Partnerships | H & F SOFTWARE AIV (CAYMAN), LP | 980,404.00 |
| Venture Capital and Partnerships | H.I.G. BIOVENTURES II LP | 607,500.05 |
| Venture Capital and Partnerships | H.I.G. BIOVENTURES II LP | 517,500.04 |
| Venture Capital and Partnerships | HARVEST PARTNERS V, LP 6-015297 | 19,599,210.00 |
| Venture Capital and Partnerships | HARVEST PARTNERS V, LP 6-015298 | 2,177,689.00 |
| 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 | 754,497.60 |
| Venture Capital and Partnerships | HELLMAN & FRIEDMAN CAPITAL PTRS VI, LP 6-016768 | 3,436,440.40 |
| Venture Capital and Partnerships | HIG VENTURE PARTNERS II, LP 6-009086 | 14,432,988.08 |
| Venture Capital and Partnerships | HIG VENTURE PARTNERS II, LP 6-009087 | 1,603,665.34 |
| Venture Capital and Partnerships | HORSLEY BRIDGE INTL V | 6,649,200.00 |
| Venture Capital and Partnerships | HORSLEY BRIDGE INTL V | 738,800.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Venture Capital and Partnerships | HP V AIV-2 | 199,637.00 |
| Venture Capital and Partnerships | HP V AIV-2 | 1,796,739.00 |
| Venture Capital and Partnerships | HP V AIV-3 | 323,451.00 |
| Venture Capital and Partnerships | HP V AIV-3 | 2,911,057.00 |
| Venture Capital and Partnerships | HP V AIV-4, LP | 470,792.00 |
| Venture Capital and Partnerships | HP V AIV-4, LP | 4,237,136.00 |
| Venture Capital and Partnerships | INSTITUTIONAL VENTURE PARTNERS XII, LP 6-018454 | 14,176,096.00 |
| Venture Capital and Partnerships | INSTITUTIONAL VENTURE PARTNERS XII, LP 6-018455 | 1,575,122.00 |
| Venture Capital and Partnerships | INSTITUTIONAL VENTURE PTNRS XI 6-009088 | 1,200,000.00 |
| Venture Capital and Partnerships | J.W. CHILDS EQUITY PTNRS III LP 6-095477 | 18,999,921.39 |
| Venture Capital and Partnerships | J.W. CHILDS EQUITY PTNRS III LP 6-095478 | 2,111,104.58 |
| Venture Capital and Partnerships | KEYHAVEN CAPITAL PARTNERS III | 5,020,136.07 |
| Venture Capital and Partnerships | KEYHAVEN CAPITAL PARTNERS III | 557,792.89 |
| 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 | 39,149,969.84 |
| Venture Capital and Partnerships | MATLIN PATTERSON GLOBAL OPP PTRS III LP 6-016950 | 4,350,018.20 |
| Venture Capital and Partnerships | MERIT MEZZANINE FUND IV, LP 6-009015 | 14,119,179.70 |
| Venture Capital and Partnerships | MERIT MEZZANINE FUND IV, LP 6-009019 | 1,568,797.76 |
| Venture Capital and Partnerships | MESA WEST REAL ESTATE INCOME FUND II (PF-1) | 22,175,476.42 |
| Venture Capital and Partnerships | MESA WEST REAL ESTATE INCOME FUND II (PF-1) | 2,463,942.38 |
| Venture Capital and Partnerships | MHR INSTITUTIONAL PTRS III LP | 2,963,690.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Venture Capital and Partnerships | MILL ROAD CAPITAL, LP | 2,659,230.30 |
| Venture Capital and Partnerships | MILL ROAD CAPITAL, LP | 23,933,072.72 |
| Venture Capital and Partnerships | NEW MOUNTAIN GUARDIAN AIV, LP | 1,469,299.00 |
| Venture Capital and Partnerships | NEW MOUNTAIN GUARDIAN AIV, LP | 278,644.00 |
| Venture Capital and Partnerships | NEW MOUNTAIN PARTNERS II (CAYMAN), LP 6-011675 | 151,994.00 |
| Venture Capital and Partnerships | NEW MOUNTAIN PARTNERS II (CAYMAN), LP 6-011676 | 1.00 |
| Venture Capital and Partnerships | NEW MOUNTAIN PARTNERS II, LP 6-009013 | 8,380,081.00 |
| Venture Capital and Partnerships | NEW MOUNTAIN PARTNERS II, LP 6-009014 | 2,080,227.00 |
| Venture Capital and Partnerships | NEW MOUNTAIN PARTNERS III CAYMAN (AIV-B)LP | 2,279,287.00 |
| Venture Capital and Partnerships | NEW MOUNTAIN PARTNERS III CAYMAN (AIV-B)LP | 446,973.00 |
| Venture Capital and Partnerships | NEW MOUNTAIN PARTNERS III SPECIAL (CAYMAN-C) LP | 147,257.00 |
| Venture Capital and Partnerships | NEW MOUNTAIN PARTNERS III SPECIAL (CAYMAN-C), LP | 150,128.00 |
| Venture Capital and Partnerships | NEW MOUNTAIN PARTNERS III(AIV-C)LP | 1,207,012.00 |
| Venture Capital and Partnerships | NEW MOUNTAIN PARTNERS III(AIV-C)LP | 268,225.00 |
| Venture Capital and Partnerships | NEW MOUNTAIN PARTNERS III, LP 6-017564 | 16,850,875.26 |
| Venture Capital and Partnerships | NEW MOUNTAIN PARTNERS III, LP 6-017565 | 3,231,674.00 |
| Venture Capital and Partnerships | OAK HILL CAP PTNRS II (CAYMAN) 6-009690 | 1,707,337.46 |
| Venture Capital and Partnerships | OAK HILL CAP PTNRS II (CAYMAN) 6-009698 | 15,366,035.93 |
| Venture Capital and Partnerships | OAK HILL CAPITAL PARTNERS II LP 6-009689 | 45,245,997.52 |
| Venture Capital and Partnerships | OAK HILL CAPITAL PARTNERS II LP 6-009699 | 5,027,333.07 |
| Venture Capital and Partnerships | OAK HILL CAPITAL PARTNERS III, LP 6-019659 | 32,166,075.09 |
| Venture Capital and Partnerships | OAK HILL CAPITAL PARTNERS III, LP 6-019660 | 8,487,054.39 |
| Venture Capital and Partnerships | OCM OPPORTUNITIES FUND VII B (CAYMAN)LTD | 2,126,250.00 |
| Venture Capital and Partnerships | PRIMA MORTGAGE INVESTMENT TRUST LLC | 3,951,757.45 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Venture Capital and Partnerships | PRIMA MORTGAGE INVESTMENT TRUST, LLC | 35,565,817.07 |
| Venture Capital and Partnerships | SUN CAPITAL PARTNERS IV, LP 6-009717 | 2,243,303.40 |
| Venture Capital and Partnerships | TCV VI (CAYMAN), LP 6-016789 | 223,718.00 |
| Venture Capital and Partnerships | TCV VI, LP 6-012402 | 818,592.72 |
| Venture Capital and Partnerships | TPF II, L.P. | 14,697,295.00 |
| Venture Capital and Partnerships | TPF II, L.P. | 1,633,033.00 |
| Venture Capital and Partnerships | VANTAGEPOINT VENT PTNRS IV (Q) 6-099884 | 22,680,773.75 |
| Venture Capital and Partnerships | VANTAGEPOINT VENTURE PTNR IV (Q) 6099885 | 2,520,084.00 |
| Venture Capital and Partnerships | VANTAGEPOINT VENTURE PTRS 2006 (Q), LP 6-014746 | 17,241,117.06 |
| Venture Capital and Partnerships | VANTAGEPOINT VENTURE PTRS 2006 (Q), LP 6-014747 | 1,915,679.68 |
| Venture Capital and Partnerships | VEPF III AIV I, LP | 1,133,161.00 |
| Venture Capital and Partnerships | VEPF III AIV I, LP | 125,907.00 |
| Venture Capital and Partnerships | VEPF III AIV II, LP | 7,030,569.00 |
| Venture Capital and Partnerships | VEPF III AIV II, LP | 781,174.00 |
| 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 IV AIV I | 1,634,614.00 |
| Venture Capital and Partnerships | VEPF IV AIV I | 1,392,449.00 |
| Venture Capital and Partnerships | VISTA EQUITY PARTNERS FUND III, LP | 20,185,798.00 |
| Venture Capital and Partnerships | VISTA EQUITY PARTNERS FUND III, LP | 2,242,866.00 |
| Venture Capital and Partnerships | VISTA EQUITY PARTNERS FUND IV, LP | 215,370.00 |
| Venture Capital and Partnerships | VISTA EQUITY PARTNERS FUND IV, LP | 183,464.00 |
| Venture Capital and Partnerships | WARBURG PINCUS PRIVATE EQUITY IX 6009951 | 25,249,896.00 |
| Venture Capital and Partnerships | WARBURG PINCUS PRIVATE EQUITY IX 6009952 | 5,942,250.00 |

# KTYRS Holdings Report

| Asset Category | Asset Description | Shares/Par Value |
|---|---|---|
| Venture Capital and Partnerships | WARBURG PINCUS PRIVATE EQUITY X LP 6-019439 | 6,469,046.85 |
| Venture Capital and Partnerships | WARBURG PINCUS PRIVATE EQUITY X LP 6-019440 | 35,779,099.40 |
| Venture Capital and Partnerships | WAYZATA OPPORTUNITIES FUND II, LP | 37,800,000.00 |
| Venture Capital and Partnerships | WAYZATA OPPORTUNITIES FUND, LLC 6-011809 | 3,006,720.97 |
| Venture Capital and Partnerships | WAYZATA OPPORTUNITIES FUND, LLC 6-011821 | 27,060,483.70 |
| Venture Capital and Partnerships | WAYZATA OPPOTUNITIES FUND II, LP | 4,200,000.00 |
| Venture Capital and Partnerships | WOF OFFSHORE LP I 6-013641 | 1,056,970.00 |
| Venture Capital and Partnerships | WOF OFFSHORE LP I 6-013642 | 9,512,731.00 |

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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